Entropy-based artificial viscosity Parabolic regularization and related topics

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EULER EQUATIONS

EULER, NUMERICAL ILLUSTRATIONS

Acknowledgments

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Support:















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Introduction



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Introduction



INTRODUCTION	SCALAR CONSERVATION	NUMERICAL ILLUSTRATIONS	EULER EQUATIONS	EULER, NUMERICAL ILLUSTRATIONS

• Nonlinear hyperbolic conservation laws (Euler equations)



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- Nonlinear hyperbolic conservation laws (Euler equations)
- Nonlinear hyperbolic problems produce discontinuities (shock waves, contacts)



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- These unphysical oscillations propagate everywhere



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The (not so new) idea

• Regularize the PDE from the start.



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The (not so new) idea

- Regularize the PDE from the start.
- Clearly identify the viscous regularization.
- Discretize ⇒ artificial viscosity should be independent of discretization (except for a notion of mesh-size). Should work for finite diff, finite elements, DG, spectral method, spectral finite elements, etc.



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• Viscous regularization gives μ_{max} (First-order viscosity. Low order method).



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The (not so new) idea

- Viscous regularization gives μ_{max} (First-order viscosity. Low order method).
- Use the physical principle of entropy production to limit the amount of artificial viscosity: μ_E
- Entropy Viscosity: $\mu = \min(\mu_{\max}, \mu_E)$.



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PDE-residual is less robust than entropy residual

• The residual of the PDE goes to zero in the distribution sense (solve the PDE!)



- The use of a residual to construct an artificial viscosity is not new
- For instance, the so-called PDE-based artificial viscosity (Hughes-Mallet (1986), Johnson-Szepessy (1990))

PDE-residual is less robust than entropy residual

- The residual of the PDE goes to zero in the distribution sense (solve the PDE!)
- The entropy residual converges to a Dirac measure supported in the physical shocks.



Example (Riemann problem for 1D Burgers' equation)

IVP:

$$\begin{cases} \partial_t u + \partial_x \left(\frac{u^2}{2}\right) = 0, \quad (x,t) \in \mathbb{R} \times \mathbb{R}_+ \\ u(x,0) = u_0(x) = \begin{cases} 1 & \text{if } x < 0 \\ 0 & \text{if } x > 0 \end{cases} \end{cases}$$

Solution:

$$u(x,t) = 1 - H\left(x - \frac{1}{2}t\right)$$

PDE Residual:

$$\partial_t u + \partial_x \left(\frac{u^2}{2}\right) = \frac{1}{2}H' - \frac{1}{2}H' = 0$$



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PDE Residual:

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If $E(u) = \frac{u^2}{2}$ and $F(u) = \frac{u^3}{3}$, then the Entropy Residual:

$$\partial_t \left(\frac{u^2}{2}\right) + \partial_x \left(\frac{u^3}{3}\right) = \frac{1}{4}H' - \frac{1}{3}H' = -\frac{1}{12}H' = -\frac{1}{12}\delta\left(x - \frac{1}{2}t\right) < 0$$



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Contact and other waves

• The residual of an entropy equation is large in shocks



Contact and other waves

- The residual of an entropy equation is large in shocks
- But it goes to zero in contacts



Contact and other waves

- The residual of an entropy equation is large in shocks
- But it goes to zero in contacts
- Automatic distinction between shock and other waves



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Nonlinear scalar conservation equations



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Transport, mixing





Entropy inequality $\partial_t E(u) + \nabla \cdot \mathbf{F}(u) \leq 0$ $\mathbf{F}'(u) = E'(u)\mathbf{f}'(u)$

$$\begin{aligned} u(\mathbf{x}, 0) &= u_0(\mathbf{x}) \\ u(\mathbf{x}, t)|_{\Gamma} &= g \end{aligned}$$

$$\begin{cases} \partial_t u + \nabla \cdot \mathbf{f}(u) = 0, \quad (\mathbf{x}, t) \in \Omega \times (0, T] \\ u(\mathbf{x}, 0) = u_0(\mathbf{x}) \\ u(\mathbf{x}, t)|_{\Gamma} = g \end{cases}$$

Model problem

Regularized model problem

Add viscous dissipation to stabilize the model problem:

$$\begin{cases} \partial_t u + \nabla \cdot \mathbf{f}(u) = -\nabla \cdot \mathbf{q}, & (\mathbf{x}, t) \in \Omega \times (0, T] \\ u(\mathbf{x}, 0) = u_0(\mathbf{x}) \\ u(\mathbf{x}, t)|_{\Gamma} = g \end{cases}$$

- $\mathbf{q} = -\mu \nabla u$ is a viscous flux.
- μ will be the entropy viscosity (will depend on u).



Space discretization

- Discretize the domain Ω into $\cup_{K \in \mathbb{T}_{h}} K = \overline{\Omega}$
- K is assumed to be either a polygon or a polyhedron
- Finite element space \mathcal{V}_h^p consists of continuous polynomials of degree $p \ge 0$
- $h: \Omega \longrightarrow \mathbb{R}_+$ is defined by $\forall K \in \mathbb{T}_h : h|_K \equiv h_K = diam(K)/p^2$.



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Key idea 1: Entropy viscosity should not exceed $\frac{1}{2}|\mathbf{f}'|h$

• Numerical analysis 101: Up-winding=centered approx + $\frac{1}{2}|\beta|h$ viscosity

• 1D Proof: Assume $f'_i \ge 0$

$$f'_{i} \frac{u_{i} - u_{i-1}}{h_{i}} = f'_{i} \frac{u_{i+1} - u_{i-1}}{2h_{i}} - \frac{1}{2}f'_{i}h_{i} \frac{u_{i+1} - 2u_{i} + u_{i-1}}{h_{i}^{2}}$$

In 1D

$$\mu_{\max} = \frac{1}{2} |f'| h$$





Key idea 2: Use entropy residual to construct viscosity

• Evaluate entropy residual

$$D_h := \partial_t E(u_h) + \mathbf{f}'(u_h) \cdot \nabla E(u_h)$$

at each time step

Set

$$\mu_E = h^2 \frac{D_h}{\text{normalization}(E(u_h))}.$$



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The algorithm

Choose one entropy functional (or more).
EX: E(u) = |u - u_0|, E(u) = (u - u_0)^2, etc.



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- Construct viscosity associated with entropy residual over each mesh cell K:

$$\mu_{E,K} := c_E h_K^2 \frac{\max(\|D_h\|_{L^{\infty}(K)}, \|J_h\|_{L^{\infty}(\partial K)})}{\overline{E(u_h)}}$$



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• Compute maximum upwind viscosity over each mesh cell K:

$$\mu_{\max,K} = c_{\max}h_K \|\mathbf{f}'(u_h)\|_{L^{\infty}(K)}$$

• Compute viscosity over each mesh cell K by comparing $\mu_{\max,K}$ and $\mu_{E,K}$:

$$\mu_{K} := \min(\mu_{\max,K}, \mu_{E,K})$$



 c_{\max} and c_E

• Definition of μ_K can be localized when polynomial degree p is large.



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c_{\max} and c_E

• Definition of μ_K can be localized when polynomial degree *p* is large.

•
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 in 1D, with $p = 1$.



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- $c_{\max} = \frac{1}{2}$ in 1D, with p = 1.
- c_{max} can be theoretically estimated (depends on space dimension, p, and type of mesh).



c_{max} and c_E

- Definition of μ_K can be localized when polynomial degree *p* is large.
- $c_{\max} = \frac{1}{2}$ in 1D, with p = 1.
- c_{max} can be theoretically estimated (depends on space dimension, p, and type of mesh).
- $c_E \approx 1$ in applications.



• Space approximation: Galerkin + entropy viscosity:

$$\underbrace{\int_{\Omega} (\partial_t u_h + \nabla \cdot (\mathbf{f}(u_h))) v_h d\mathbf{x}}_{\text{Galerkin(centered approximation)}} + \underbrace{\sum_{K} \int_{K} \mu_K \nabla u_h \nabla v_h d\mathbf{x}}_{\text{Foregousiescentry}} = 0, \quad \forall v_h \in \mathcal{V}_h^{\mathcal{P}}$$

Entropy viscosity



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• Time approximation: Use an explicit time stepping: BDF2, RK3, RK4, etc.



• Space approximation: Galerkin + entropy viscosity:

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- Time approximation: Use an explicit time stepping: BDF2, RK3, RK4, etc.
- Make the viscosity explicit \Rightarrow Stability under CFL condition.



• (u^n, μ^n) Given. Advance half time step to get w^n

$$w_i^n = u_i^n - \frac{1}{2}\Delta t \frac{f(u_{i+1}^n) - f(u_{i-1}^n)}{2\overline{h_i}} + \left(\mu_i^n \frac{u_{i+1}^n - u_i^n}{h_i} - \mu_{i-1}^n \frac{u_i^n - u_{i-1}^n}{h_{i-1}}\right)$$



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• Compute entropy residuals (volume and interface)

$$D_{i} := \frac{E(w_{i}^{n}) - E(u_{i}^{n})}{\Delta t/2} + \frac{F(w_{i+1}^{n}) - F(w_{i}^{n})}{h_{i}}$$
$$D_{i+1} := \frac{E(w_{i+1}^{n}) - E(u_{i+1}^{n})}{\Delta t/2} + \frac{F(w_{i+1}^{n}) - F(w_{i}^{n})}{h_{i}}$$
$$J_{i} := \frac{F(w_{i+1}^{n}) - F(w_{i}^{n})}{h_{i}} - \frac{F(w_{i}^{n}) - F(w_{i-1}^{n})}{h_{i-1}}$$



• Compute entropy viscosity μ^{n+1}

$$\mu_{i,\max} = \frac{1}{2} \|f'\|_{L^{\infty}(x_{i-1},x_{i+1})} \overline{h_i}$$
$$\mu_{i,E} = \overline{h_i}^2 \frac{\max(|D_i|, |D_{i+1}|, |J_i|)}{\overline{E(w^n)}}$$
$$\mu_i^{n+1} = \min(\mu_{i,\max}, \mu_{i,E}).$$



• Compute entropy viscosity μ^{n+1}

$$\mu_{i,\max} = \frac{1}{2} ||f'||_{L^{\infty}(x_{i-1}, x_{i+1})} \overline{h_i}$$
$$\mu_{i,E} = \overline{h_i}^2 \frac{\max(|D_i|, |D_{i+1}|, |J_i|)}{\overline{E(w'')}}$$

$$\mu_i^{n+1} = \min(\mu_{i,\max},\mu_{i,E}).$$

• Compute *uⁿ⁺¹*

$$\mu_i^{n+1} = u_i^n - \Delta t \frac{f(w_{i+1}^n) - f(w_{i-1}^n)}{2\overline{h_i}} + \left(\mu_i^{n+1} \frac{w_{i+1}^n - w_i^n}{h_i} - \mu_{i-1}^{n+1} \frac{w_i^n - w_{i-1}^n}{h_{i-1}}\right)$$



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Theorem (AB,JLG,BP (2012))

The RK2 time approximation with finite element approximation is stable under CFL condition for all polynomial degrees. (Better than usual $\delta < ch^{\frac{4}{3}}$ condition for piecewise linear approximation.)



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Conjecture

Convergence to the entropy solution is under way for convex, Lipschitz flux.



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The RK2 time approximation with finite element approximation is stable under CFL condition for all polynomial degrees. (Better than usual $\delta < ch^{\frac{4}{3}}$ condition for piecewise linear approximation.)

Conjecture

Convergence to the entropy solution is under way for convex, Lipschitz flux.

Why convergence is so difficult to prove?

Key a priori estimate

$$\int_0^ au \mu(u) |
abla u|^2 \mathrm{d} \mathbf{x} \leq c$$

- Ok in $\{\mu(u)(\mathbf{x},t) = \frac{1}{2} \|\mathbf{f}'\|_{L^{\infty}} h\}$ (non-smooth region)
- The estimate is useless in smooth region.
- Explicit time stepping makes the viscosity depend on the past.



Extensions

- Algorithm extends naturally to Discontinuous Galerkin setting (PhD thesis Valentin Zingan (2011) Texas A&M).
- Lagrangian formulation under way (PhD thesis Vladimir Tomov, Texas A&M).



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Nonlinear scalar conservation equations



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Johannes Martinus Burgers



Example (1D scalar transport)

- $\partial_t u + \partial_x u = 0$, periodic BCs.
- \mathbb{P}_1 finite elements, RKx ($x \ge 2$).
- Using very nonlinear entropies help to satisfy the maximum principle for scalar conservation and steepen contacts.





Example (2D scalar transport)

- $\partial_t u + \beta \cdot \nabla u = 0$, (β solid rotation).
- \mathbb{Q}_1 finite elements, RKx ($x \ge 2$).
- Using very nonlinear entropies help to satisfy the maximum principle for scalar conservation and steepen contacts.





Example (3D scalar transport)

- $\partial_t u + \beta \cdot \nabla u = 0$, (β solid rotation about *Oz*)
- \mathbb{Q}_1 finite elements, RKx ($x \ge 2$).
- Level sets of a cube in rotation on a $(100)^3$ grid in the original configuration and after 1, 10, and 100 rotations. $E(u) = (u \frac{1}{2})^{20}, 0 \le u \le 1$.





- Second-order Finite Differences + RKx
- Burgers, *t* = 0.25, *N* = 50, 100, and 200 grid points.





- Fourier approximation + RKx
- Burgers at *t* = 0.25 with *N* = 50, 100, and 200.





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- DG1 + RKx (V. Zingan)
- Entropy viscosity preserve accuracy outside shocks.
- Compute error in $[0, 0.5 0.025] \cup [0.5 + 0.025]$ at t = 0.25 with DG1

cells	dofs	h	L ₁ -error	R ₁	L ₂ -error	R ₂
5	10	2e-01	1.677e-01	-	2.450e-01	-
10	20	1e-01	7.866e-02	1.09	1.420e-01	0.79
20	40	5e-02	2.133e-02	1.88	4.891e-02	1.54
40	80	2.5e-02	1.779e-03	3.58	4.918e-03	3.31
80	160	1.25e-02	1.517e-04	3.55	1.894e-04	4.69
160	320	6.25e-03	2.989e-05	2.34	4.075e-05	2.22
320	640	3.125e-03	6.903e-06	2.11	9.832e-06	2.05
640	1280	1.5625e-03	1.720e-06	2.01	2.464e-06	2.00



- DG2 + RKx (V. Zingan)
- Entropy viscosity preserve accuracy outside shocks.
- Compute error in $[0, 0.5 0.025] \cup [0.5 + 0.025]$ at t = 0.25 with DG2.

cells	dofs	h	L ₁ -error	R ₁	L ₂ -error	R ₂
5	15	2e-01	4.039e-02	-	8.362e-02	-
10	30	1e-01	8.040e-03	2.33	1.398e-02	2.58
20	60	5e-02	2.242e-03	1.84	6.584e-03	1.08
40	120	2.5e-02	2.149e-04	3.38	5.229e-04	3.65
80	240	1.25e-02	1.366e-05	3.98	1.621e-05	5.01
160	480	6.25e-03	1.644e-06	3.06	1.949e-06	3.06
320	960	3.125e-03	2.018e-07	3.03	2.410e-07	3.02
640	1920	1.5625e-03	2.505e-08	3.01	3.003e-08	3.01



- DG3 + RKx (V. Zingan)
- Entropy viscosity preserve accuracy outside shocks.
- Compute error in $[0, 0.5 0.025] \cup [0.5 + 0.025]$ at t = 0.25 with DG3.

cells	dofs	h	L ₁ -error	R ₁	L ₂ -error	R ₂
5	20	2e-01	1.678e-02	-	2.556e-02	-
10	40	1e-01	9.932e-03	0.76	2.445e-02	0.10
20	80	5e-02	2.019e-03	2.30	6.712e-03	1.86
40	160	2.5e-02	1.761e-04	3.52	6.608e-04	3.35
80	320	1.25e-02	5.716e-06	4.95	7.317e-06	6.50
160	640	6.25e-03	5.791e-07	3.30	7.531e-07	3.28
320	1280	3.125e-03	6.225e-08	3.22	7.843e-08	3.26
640	2560	1.5625e-03	7.485e-09	3.06	9.052e-09	3.12



Example (1D Nonconvex flux)

• Fourier approximation

1D equation

$$\partial_t u + \partial_x f(u) = 0, u(x,0) = u_0(x)$$

Flux

$$f(u) = \begin{cases} \frac{1}{4}u(1-u) & \text{if } u < \frac{1}{2}, \\ \frac{1}{2}u(u-1) + \frac{3}{16} & \text{if } u \ge \frac{1}{2}, \end{cases}$$

Initial data

$$u_0(x) = \begin{cases} 0, & x \in (0, 0.25], \\ 1, & x \in (0.25, 1] \end{cases}$$



t = 1 with N = 200, 400, 800, and 1600.



• \mathbb{P}_1 finite elements.

2D Burgers

 $\partial_t u + \partial_x(\frac{1}{2}u^2) + \partial_y(\frac{1}{2}u^2) = 0$

Initial data

ι	$v^0(x,y)$	=
	(-0.2	if $x < 0.5, y > 0.5$
	-1	if $x > 0.5, y > 0.5$
	0.5	if $x < 0.5, y < 0.5$
	0.8	if $x > 0.5, y < 0.5$



Solution at
$$t = \frac{1}{2}$$
, 3×10^4 nodes.



• \mathbb{P}_1 and \mathbb{P}_2 finite elements.

\mathbb{P}_1 approximation

Γ	b	₽1				
l		L ²	rate	L ¹	rate	
Γ	5.00E-2	2.3651E-1	-	9.3661E-2	-	
Γ	2.50E-2	1.7653E-1	0.422	4.9934E-2	0.907	
	1.25E-2	1.2788E-1	0.465	2.5990E-2	0.942	
	6.25E-3	9.3631E-2	0.449	1.3583E-2	0.936	
	3.12E-3	6.7498E-2	0.472	6.9797E-3	0.961	

\mathbb{P}_2 approximation

Γ	b	₽2				
l		L ²	rate	L ¹	rate	
Γ	5.00E-2	1.8068E-1	-	5.2531E-2	-	
Γ	2.50E-2	1.2956E-1	0.480	2.7212E-2	0.949	
Γ	1.25E-2	9.5508E-2	0.440	1.4588E-2	0.899	
Γ	6.25E-3	6.8806E-2	0.473	7.6435E-3	0.932	



Example (Buckley Leverett)

• \mathbb{P}_2 finite elements.

The equation

 $\partial_t u + \partial_x f(u) + \partial_y g(u) = 0.$

Flux

$$\begin{split} f(u) &= \frac{u^2}{u^2 + (1-u)^2},\\ g(u) &= f(u)(1-5(1-u)^2)\\ \text{Non-convex fluxes (composite waves)} \end{split}$$

Initial data

$$u(x,y,0) = \begin{cases} 1, & \sqrt{x^2 + y^2} \le 0.5 \\ 0, & \text{else} \end{cases}$$





Example (KPP)

• \mathbb{P}_2 and \mathbb{Q}_4 finite elements.

The equation

 $\partial_t u + \partial_x f(u) + \partial_y g(u) = 0.$

Flux

 $f(u) = \sin(u), g(u) = \cos(u),$ Non-convex fluxes (composite waves)

Initial data

$$u(x,y,0) = \begin{cases} \frac{7}{2}\pi, & \sqrt{x^2 + y^2} \le 1\\ \frac{1}{4}\pi, & \text{else} \end{cases}$$









EULER EQUATIONS

EULER, NUMERICAL ILLUSTRATIONS

Compressible Euler equations



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Leonhard Euler



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Compressible Euler equations
$$\partial_t \mathbf{c} + \nabla \cdot \mathbf{F}(\mathbf{c}) = 0,$$
 $\mathbf{c} = \begin{pmatrix} \rho \\ \mathbf{m} \\ E \end{pmatrix},$ $\mathbf{F}(\mathbf{c}) = \begin{pmatrix} \mathbf{m} \\ \frac{1}{\rho} \mathbf{m} \otimes \mathbf{m} \\ \frac{1}{\rho} \mathbf{m}(E+\rho) \end{pmatrix}$

Equation of state

ldeal gas e.g.

$$p = (\gamma - 1)(E - \frac{1}{2\rho}\mathbf{m}^2).$$



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Compressible Euler equations $\partial_t \mathbf{c} + \nabla \cdot \mathbf{F}(\mathbf{c}) = 0,$ $\mathbf{c} = \begin{pmatrix} \rho \\ \mathbf{m} \\ E \end{pmatrix},$ $\mathbf{F}(\mathbf{c}) = \begin{pmatrix} \mathbf{m} \\ \frac{1}{\rho} \mathbf{m} \otimes \mathbf{m} \\ \frac{1}{\rho} \mathbf{m}(E+\rho) \end{pmatrix}$

Equation of state

Ideal gas e.g.

$$\rho = (\gamma - 1)(E - \frac{1}{2\rho}\mathbf{m}^2).$$

Entropy inequality

$$\partial S + \nabla \cdot (\mathbf{u}S) \ge 0, \qquad \mathbf{u} := \frac{\mathbf{m}}{\rho}$$

 $S = \rho \log(e \rho^{1-\gamma}), \qquad e := \frac{1}{\rho} (E - \frac{1}{2\rho} \mathbf{m}^2)$


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Viscous regularization?

• Entropy viscosity = min(μ_{max}, μ_E).



Viscous regularization?

- Entropy viscosity = min(μ_{max}, μ_E).
- What is a good viscous regularization of Euler? μmax?



Lax-Friedrich regularization (parabolic regularization)

In 1D, LxF is an approximation of

$$\partial_t \mathbf{c} + \nabla \cdot \mathbf{F}(\mathbf{c}) - \frac{1}{2}(|\mathbf{u}| + a)h\nabla^2 \mathbf{c} = 0$$

where h is the mesh size, a is the speed of sound (Perthame, CW Shu (1996)).



Lax-Friedrich regularization (parabolic regularization)

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where h is the mesh size, a is the speed of sound (Perthame, CW Shu (1996)).

• Not Gallilean/rotational invariant.





$$\partial_t \mathbf{c} + \nabla \cdot \mathbf{F}(\mathbf{c}) - \nabla \cdot \mathbf{q} = 0, \qquad \mathbf{q} = \begin{pmatrix} 0 \\ \mu \nabla^s \mathbf{u} \\ \kappa \nabla T \end{pmatrix}$$

- T is the temperature.
- $\mu > 0, \kappa > 0.$



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/ -

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- $\mu > 0, \kappa > 0.$
- No regularization on the mass. Discrete positivity of ρ?

Case $\kappa \neq 0,$ ideal gas

$$\rho(\partial_t s + \mathbf{u} \cdot \nabla s) - \nabla \cdot (\kappa e^{-1} \nabla T) = \frac{\mu}{e} |\nabla^s \mathbf{u}|^2 + \frac{\kappa}{e^2} \nabla T \cdot \nabla e$$



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Sets {s(ρ, e) > s₀} are not positively invariant if κ ≠ 0. (See e.g. Serre (1999)
 Discrete positivity of e?



• Formally, solutions to Euler equations should satisfy

 $\rho(\partial_t s + u \cdot \nabla s) \geq 0.$



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$$s(x,t) \geq \min_{z} s(z,0), \quad a.e. \ x, \ t.$$



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- Provided $\rho > 0 \Rightarrow e > 0$ (minimum principle on *e*).
- Is there a viscous regularization that can reproduce this property?



Minimum entropy preserving regularization $\partial_t \mathbf{c} + \nabla \cdot \mathbf{F}(\mathbf{c}) - \nabla \cdot \mathbf{q} = 0, \quad \mathbf{q} = \begin{pmatrix} \mathbf{f} \\ \mathbf{g} \\ \mathbf{h} + \mathbf{g} \cdot \mathbf{u} \end{pmatrix}$



Minimum entropy preserving regularization

$$\partial_t \mathbf{c} + \nabla \cdot \mathbf{F}(\mathbf{c}) - \nabla \cdot \mathbf{q} = 0, \qquad \mathbf{q} = \begin{pmatrix} \mathbf{f} \\ \mathbf{g} \\ \mathbf{h} + \mathbf{g} \cdot \mathbf{u} \end{pmatrix}$$

• f, g, h to be determined so that

$$\rho(\partial_t s + \mathbf{u} \cdot \nabla s) - \nabla \cdot (\kappa(\rho, e) \nabla \phi(s)) + \text{conservative} \ge 0,$$

/

and

$$\partial_t S + \nabla \cdot (\mathbf{u}S) \geq 0.$$



Minimum entropy preserving regularization

$$\partial_t \mathbf{c} + \nabla \cdot \mathbf{F}(\mathbf{c}) - \nabla \cdot \mathbf{q} = 0, \qquad \mathbf{q} = \begin{pmatrix} \mathbf{f} \\ \mathbf{g} \\ \mathbf{h} + \mathbf{g} \cdot \mathbf{u} \end{pmatrix}$$

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/ \

and

$$\partial_t S + \nabla \cdot (\mathbf{u}S) \geq 0.$$

Key hypotheses

• $f{\cdot}\nabla\rho\geq 0\Rightarrow\{\rho>0\}$ positively invariant set.



Minimum entropy preserving regularization

$$\partial_t \mathbf{c} + \nabla \cdot \mathbf{F}(\mathbf{c}) - \nabla \cdot \mathbf{q} = 0, \qquad \mathbf{q} = \begin{pmatrix} \mathbf{f} \\ \mathbf{g} \\ \mathbf{h} + \mathbf{g} \cdot \mathbf{u} \end{pmatrix}$$

• f, g, h to be determined so that

$$p(\partial_t s + \mathbf{u} \cdot \nabla s) - \nabla \cdot (\kappa(\rho, e) \nabla \phi(s)) + \text{conservative} \ge 0,$$

and

$$\partial_t S + \nabla \cdot (\mathbf{u}S) \geq 0.$$

Key hypotheses

- $f \cdot \nabla \rho \ge 0 \Rightarrow \{\rho > 0\}$ positively invariant set.
- $\phi'(s) \ge 0, \kappa(\rho, e) \ge 0 \Rightarrow \{s(\rho, e) > s_0\}$ positively invariant sets.



Strategy

- $\rho s_{\rho} \times \text{mass balance} + s_{e} \times \text{internal energy balance}$
- Recombine the terms so that conservative term is $-\nabla \cdot \kappa \nabla s$, rhs is positive, and hope for the best.



Simple choice

$$\begin{split} \mathbf{f} &= \kappa \frac{s_{\rho}}{\rho s_{\rho} - e s_{e}} \nabla \rho. \\ \mathbf{g} &= \mu \nabla^{s} \mathbf{u} + \mathbf{u} \otimes \mathbf{f}. \\ \mathbf{h} &= \kappa \nabla e - \frac{1}{2} \mathbf{u}^{2} \mathbf{f}. \end{split}$$

Simple choice

$$\begin{split} \mathbf{f} &= \kappa \frac{s_{\rho}}{\rho s_{\rho} - e s_{e}} \nabla \rho, \\ \mathbf{g} &= \mu \nabla^{s} \mathbf{u} + \mathbf{u} \otimes \mathbf{f}, \\ \mathbf{h} &= \kappa \nabla e - \frac{1}{2} \mathbf{u}^{2} \mathbf{f}. \end{split}$$

Proposition (JLG-BP (2012))

Assume ideal gas, $\gamma>1.$ Assume existence of a smooth solution. The sets $\{s(\rho,e)>s_0\}$ are positively invariant and

$$\rho(\partial_t s + u\nabla s) - \nabla \cdot (\kappa \nabla s) = \frac{\mu}{e} |\nabla^s \mathbf{u}|^2 + \frac{\kappa}{e^2} \nabla T \cdot \nabla e.$$
$$\partial_t S + \nabla \cdot (\mathbf{u}S + \kappa (\nabla s + \frac{\gamma - 1}{s} s\nabla \log(a))) \ge 0.$$

Similar properties hold for a stiffened gas (conjecture: holds on a large class of eos)



INIT			CT I	$\cap \mathbb{N}$
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	Connection with a	phenomenological mod	el by H. Brenner (2006)	
	Seems a bit co	ontroversial in the physics	literature		
	 Seems to give (Feireisl-Vasse 	some leeway in the analy eur (2008))	sis of Navier-Stoke	s?	

Brenner's model (ideal gas)	Our regularization (ideal gas)
$\mathbf{u}_m = \mathbf{u} - \rho^{-1} \mathbf{f}$	$\mathbf{u}_m = \mathbf{u} - \rho^{-1} \mathbf{f}$
$\mathbf{f} = \frac{\kappa}{c_{\rho}} \frac{\nabla \rho}{\rho}$	$\mathbf{f} = \frac{\kappa}{c_{\rho}} \frac{1}{\gamma - 1} \frac{\nabla \rho}{\rho}$
$\partial_t \rho + \nabla \cdot (\mathbf{u}_m \rho) = 0$	$\partial_t \rho + \nabla \cdot (\mathbf{u}_m \rho) = 0$
$\partial_t(\rho \mathbf{u}) + \nabla \cdot (\mathbf{u} \otimes \rho \mathbf{u}_m) + \nabla \rho - \nabla \cdot \tau_v = 0$	$\partial_t(\rho \mathbf{u}) + \nabla \cdot (\mathbf{u} \otimes \rho \mathbf{u}_m) + \nabla p - \nabla \cdot \tau_v = 0$
$\partial_t(\rho e) + \nabla \cdot (\mathbf{u}_m e) + p \nabla \cdot \mathbf{u} - \nabla \cdot (\kappa \nabla T) - \nabla \cdot (\tau_v \cdot v) = 0$	$\partial_t(\rho e) + \nabla \cdot (\mathbf{u} e) + \rho \nabla \cdot \mathbf{u} - \nabla \cdot (\kappa \nabla T) - \nabla \cdot (\tau_v \cdot v) = 0$



The algorithm, $S = \frac{\rho}{\log} (e \rho^{1-\gamma})$

- Compute cell entropy residual, $D_{h|K} := \partial_t S + \nabla \cdot (\mathbf{u}S)$
- Compute interface entropy residual J_{h|∂K} = [[(∇uS) : (n ⊗ n)]]
- Define

$$\mu_{E|K} = c_E h_K^2 \max(\|D_{h|K}\|_{L^{\infty}(K)}, \|J_{h|\partial K}\|_{L^{\infty}(\partial K)})$$

- Compute maximum local viscosity: $\mu_{\max,K} = c_{\max}h_k\rho |||\mathbf{u}|| + (\gamma T)^{\frac{1}{2}}||_{\infty,K}$
- Compute entropy viscosity

$$\mu_{K} = \min(\mu_{\max,K}, \mu_{E|K}).$$

• Define artificial thermal diffusivity

$$\kappa_{K} = \mathcal{P}\mu_{K}, \qquad \mathcal{P} \approx 0.2.$$



The algorithm (continued)

- Use Galerkin for space approximation (use your favorite method: FE, FD, Fourier, Spectral, DG, etc.)
- Use explicit RK to step in time.



1D Euler flows + Fourier

• Solution method: Fourier + RK4 + entropy viscosity



1D Euler flows + Fourier

• Solution method: Fourier + RK4 + entropy viscosity



Figure: Lax shock tube, t = 1.3, 50, 100, 200 points. Shu-Osher shock tube, t = 1.8, 400, 800 points. Right: Woodward-Collela blast wave, t = 0.038, 200, 400, 800, 1600 points.



DG, 2D Riemann problem

Density Q_1 , Q_2 , and Q_3





DG, 2D Riemann problem





INTRODUCTION

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EULER, NUMERICAL ILLUSTRATIONS

Cylinder in a channel, Mach 2, \mathbb{P}_1 FE (By M. Nazarov)





EULER, NUMERICAL ILLUSTRATIONS

Bubble, density ratio 10^{-1} , Mach 1.65, \mathbb{P}_1 FE (by M. Nazarov)





Mach 3 Wind Tunnel with a Step, \mathbb{P}_1 finite elements, 1.3 10⁵ nodes







EULER, NUMERICAL ILLUSTRATIONS

Mach 10 Double Mach reflection, \mathbb{P}_1 finite elements



 \mathbb{P}_1 FE, 4.5 10⁵ nodes, t = 0.2Movie, density field



EULER, NUMERICAL ILLUSTRATIONS

Sod shocktube. Lagrangian hydro. \mathbb{Q}_1 FEM, 1 \times 1024 (V. Tomov)





EULER, NUMERICAL ILLUSTRATIONS

Riemann pb. Lagrangian hydro. \mathbb{Q}_2 FEM, 32 \times 32, (V. Tomov)





Sedov explosion. Lagrangian hydro. \mathbb{Q}_3 FEM, 32 \times 32, (V. Tomov)



