Finite Volume Methods for Hyperbolic Problems

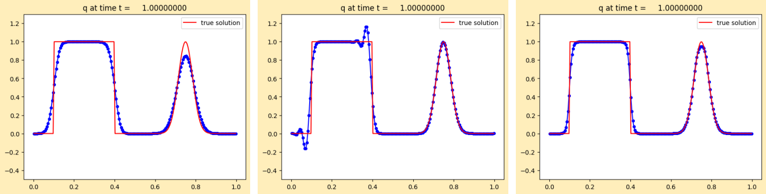
High-Resolution TVD Methods

- Godunov: wave-propagation and REA algorithms
- Extension of REA to piecewise linear
- Relation to Lax-Wendroff, Beam-Warming
- Limiters and minmod
- Monotonicity and Total Variation

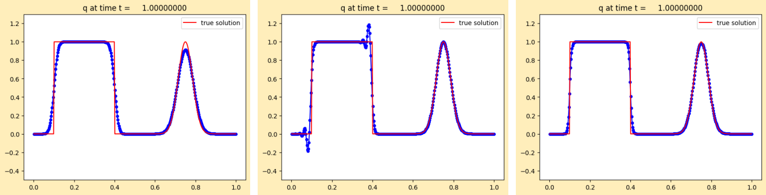
Advection tests with periodic BCs

Compare Upwind, Lax-Wendroff, minmod...

With 200 cells:



With 400 cells:



High-Resolution methods

- Methods that give good accuracy for smooth solutions
  Clawpack methods: at best second-order accuracy
- Do not have oscillations around discontinuities
  Not only ugly but can lead to nonlinear instabilities

High-Resolution methods

- Methods that give good accuracy for smooth solutions
  Clawpack methods: at best second-order accuracy
- Do not have oscillations around discontinuities
  Not only ugly but can lead to nonlinear instabilities
- Capture discontuities as sharply as possible
  Minimal numerical dissipation
  "Shock capturing" methods for nonlinear problems

High-Resolution methods

- Methods that give good accuracy for smooth solutions
  Clawpack methods: at best second-order accuracy
- Do not have oscillations around discontinuities
  Not only ugly but can lead to nonlinear instabilities
- Capture discontuities as sharply as possible
  Minimal numerical dissipation
  "Shock capturing" methods for nonlinear problems
- Easy to combine with adaptive mesh refinement (AMR)
  To give better accuracy where solution varies rapidly,
  Even sharper resolution of discontinuities

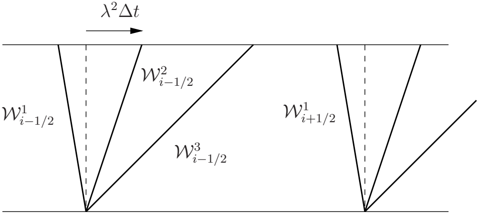
High-Resolution methods

- Methods that give good accuracy for smooth solutions
  Clawpack methods: at best second-order accuracy
- Do not have oscillations around discontinuities
  Not only ugly but can lead to nonlinear instabilities
- Capture discontuities as sharply as possible
  Minimal numerical dissipation
  "Shock capturing" methods for nonlinear problems
- Easy to combine with adaptive mesh refinement (AMR)
  To give better accuracy where solution varies rapidly,
  Even sharper resolution of discontinuities
- Godunov-type methods — based on Riemann solvers
  Wave-propagation algorithms with "limiters"

Wave-propagation viewpoint

For linear system $q_t + Aq_x = 0$, the Riemann solution consists of

waves $\mathcal{W}^p$ propagating at constant speed λ^p.



$$Q_i - Q_{i-1} = \sum_{p=1}^{m} \alpha^p_{i-1/2} r^p \equiv \sum_{p=1}^{m} \mathcal{W}^p_{i-1/2}.$$

$$Q_i^{n+1} = Q_i^n - \frac{\Delta t}{\Delta x}\left[\lambda^2 \mathcal{W}^2_{i-1/2} + \lambda^3 \mathcal{W}^3_{i-1/2} + \lambda^1 \mathcal{W}^1_{i+1/2}\right].$$

First-order REA Algorithm

1. Reconstruct a piecewise constant function $\tilde{q}^n(x,t_n)$ defined for all x, from the cell averages Q_i^n.

$$\tilde{q}^n(x,t_n) = Q_i^n \quad \text{for all } x \in \mathcal{C}_i.$$

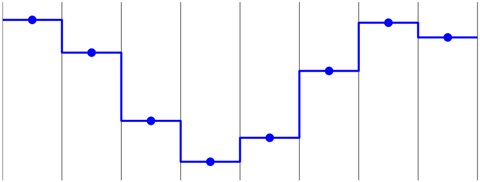
2. Evolve the hyperbolic equation exactly (or approximately) with this initial data to obtain $\tilde{q}^n(x,t_{n+1})$ a time Δt later.

3. Average this function over each grid cell to obtain new cell averages

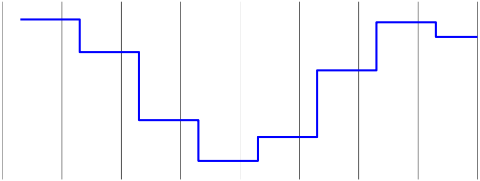
$$Q_i^{n+1} = \frac{1}{\Delta x}\int_{\mathcal{C}_i} \tilde{q}^n(x,t_{n+1})\,dx.$$

First-order REA Algorithm

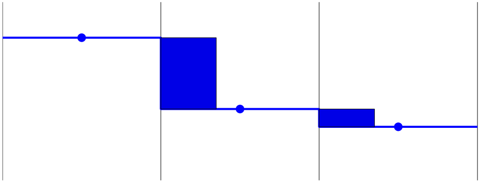
Cell averages and piecewise constant reconstruction:



After evolution:



Cell update



The cell average is modified by

$$\frac{u\Delta t \cdot (Q_{i-1}^n - Q_i^n)}{\Delta x}$$

So we obtain the upwind method

$$Q_i^{n+1} = Q_i^n - \frac{u\Delta t}{\Delta x}(Q_i^n - Q_{i-1}^n).$$

Second-order REA Algorithm

1. Reconstruct a piecewise linear function $\tilde{q}^n(x, t_n)$ defined for all x, from the cell averages Q_i^n.

$$\tilde{q}^n(x, t_n) = Q_i^n + \sigma_i^n(x - x_i) \quad \text{for all } x \in \mathcal{C}_i.$$

2. Evolve the hyperbolic equation exactly (or approximately) with this initial data to obtain $\tilde{q}^n(x, t_{n+1})$ a time Δt later.

3. Average this function over each grid cell to obtain new cell averages

$$Q_i^{n+1} = \frac{1}{\Delta x} \int_{\mathcal{C}_i} \tilde{q}^n(x, t_{n+1})\, dx.$$

Second-order REA Algorithm

1. Reconstruct a piecewise linear function $\tilde{q}^n(x, t_n)$ defined for all x, from the cell averages Q_i^n.

$$\tilde{q}^n(x, t_n) = Q_i^n + \sigma_i^n(x - x_i) \quad \text{for all } x \in \mathcal{C}_i.$$

2. Evolve the hyperbolic equation exactly (or approximately) with this initial data to obtain $\tilde{q}^n(x, t_{n+1})$ a time Δt later.

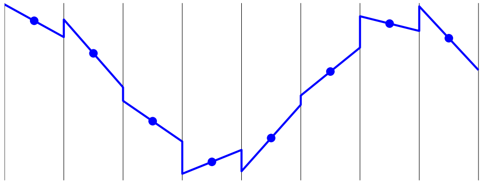
3. Average this function over each grid cell to obtain new cell averages

$$Q_i^{n+1} = \frac{1}{\Delta x} \int_{\mathcal{C}_i} \tilde{q}^n(x, t_{n+1})\, dx.$$

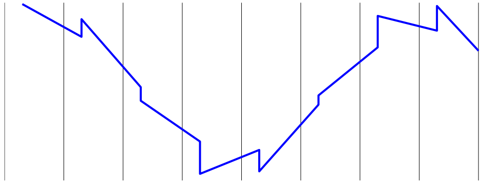
Note: Conservative for any choice of slopes σ_i^n.

Second-order REA Algorithm

Cell averages and piecewise linear reconstruction:



After evolution:



Choice of slopes

$$\tilde{Q}^n(x, t_n) = Q_i^n + \sigma_i^n (x - x_i) \qquad \text{for } x_{i-1/2} \le x < x_{i+1/2}.$$

Applying REA algorithm gives:

$$Q_i^{n+1} = Q_i^n - \frac{u\Delta t}{\Delta x}(Q_i^n - Q_{i-1}^n) - \frac{1}{2}\frac{u\Delta t}{\Delta x}\left(\Delta x - u\Delta t\right)\left(\sigma_i^n - \sigma_{i-1}^n\right)$$

Choice of slopes

$$\tilde{Q}^n(x, t_n) = Q_i^n + \sigma_i^n(x - x_i) \qquad \text{for } x_{i-1/2} \le x < x_{i+1/2}.$$

Applying REA algorithm gives:

$$Q_i^{n+1} = Q_i^n - \frac{u\Delta t}{\Delta x}(Q_i^n - Q_{i-1}^n) - \frac{1}{2}\frac{u\Delta t}{\Delta x}\left(\Delta x - u\Delta t\right)\left(\sigma_i^n - \sigma_{i-1}^n\right)$$

Choice of slopes:

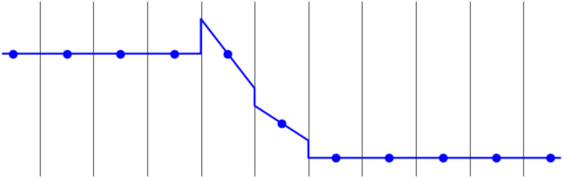
Centered slope: $\sigma_i^n = \dfrac{Q_{i+1}^n - Q_{i-1}^n}{2\Delta x}$ (Fromm)

Upwind slope: $\sigma_i^n = \dfrac{Q_i^n - Q_{i-1}^n}{\Delta x}$ (Beam-Warming)

Downwind slope: $\sigma_i^n = \dfrac{Q_{i+1}^n - Q_i^n}{\Delta x}$ (Lax-Wendroff)

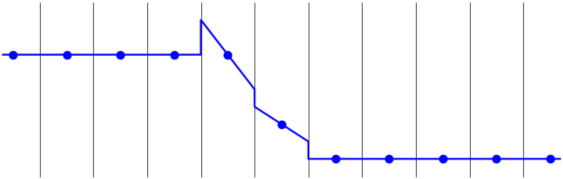
Slopes can create oscillations

Step function data with Lax-Wendroff slope:

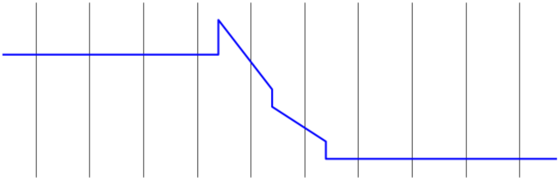


Slopes can create oscillations

Step function data with Lax-Wendroff slope:

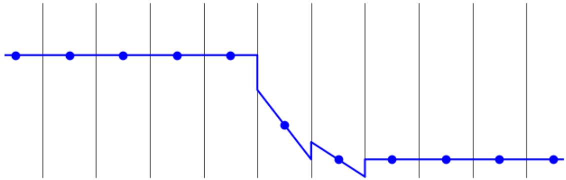


Evolving solution and averaging can result in overshoot:



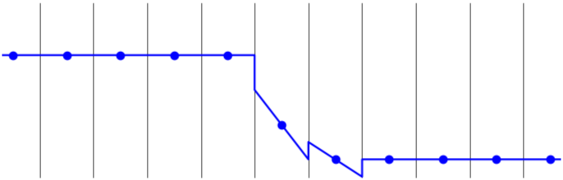
Slopes can create oscillations

Step function data with Beam-Warming slope:

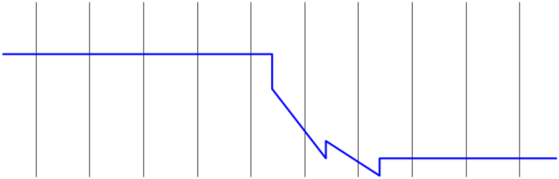


Slopes can create oscillations

Step function data with Beam-Warming slope:



Evolving solution and averaging can result in undershoot:



High-resolution methods

Want to use slope where solution is smooth for “second-order” accuracy.

Where solution is not smooth, adding slope corrections gives oscillations.

Limit the slope based on the behavior of the solution, e.g.,

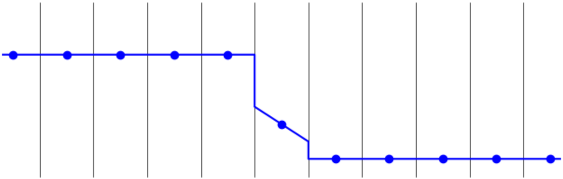
$$\sigma_i^n = \text{minmod}\left(\left(\frac{Q_i^n - Q_{i-1}^n}{\Delta x}\right), \left(\frac{Q_{i+1}^n - Q_i^n}{\Delta x}\right)\right)$$

where

$$\text{minmod}(a, b) = \begin{cases} a & \text{if } |a| < |b| \text{ and } ab > 0 \\ b & \text{if } |b| < |a| \text{ and } ab > 0 \\ 0 & \text{if } ab \le 0. \end{cases}$$

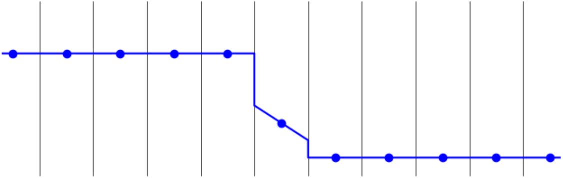
Limiters can eliminate oscillations

Step function data with minmod slope:

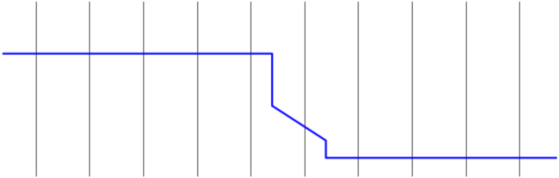


Limiters can eliminate oscillations

Step function data with minmod slope:



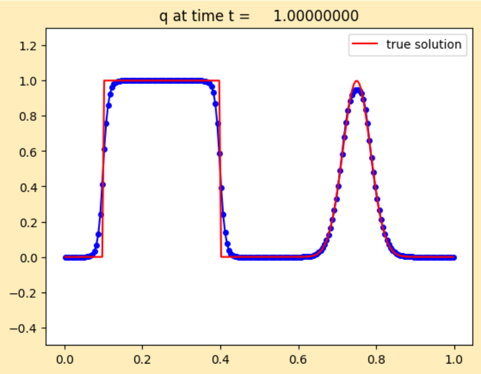
Evolving solution and averaging maintains monotonicity:



Advection tests

$q_t + q_x = 0$ with periodic BCs
Solution at $t = 1$ should agree with initial data.

Minmod solution with 200 cells:

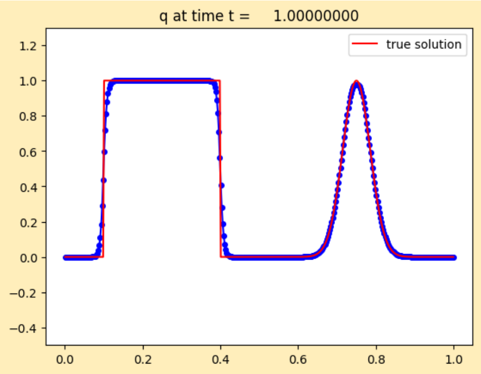


$CLAW/apps/fvmbook/chap6/compareadv

Advection tests

$q_t + q_x = 0$ with periodic BCs
Solution at $t = 1$ should agree with initial data.

Minmod solution with 400 cells:

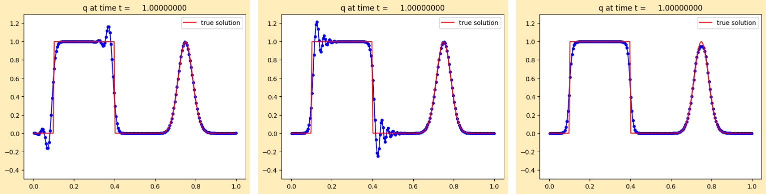


`$CLAW/apps/fvmbook/chap6/compareadv`

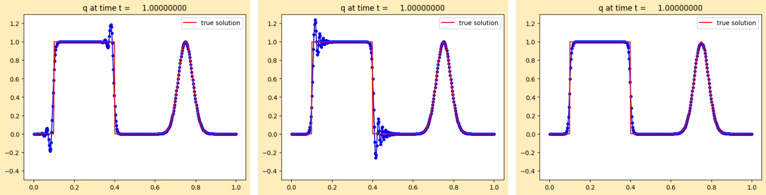
Advection tests with periodic BCs

Compare Lax-Wendroff, Beam-Warming, minmod...

With 200 cells:



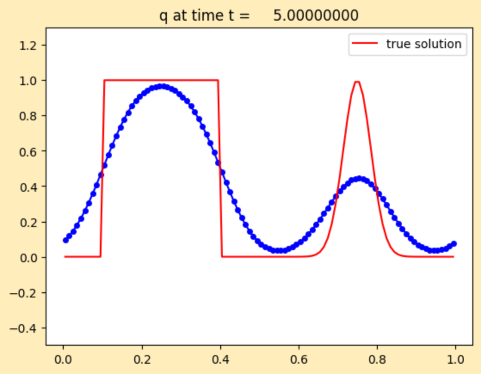
With 400 cells:



Advection tests

$q_t + q_x = 0$ with periodic BCs
Solution at $t = 1, 2, 3, 4, 5, \ldots$ should agree with initial data.

Upwind solution with 100 cells at $t = 5$:

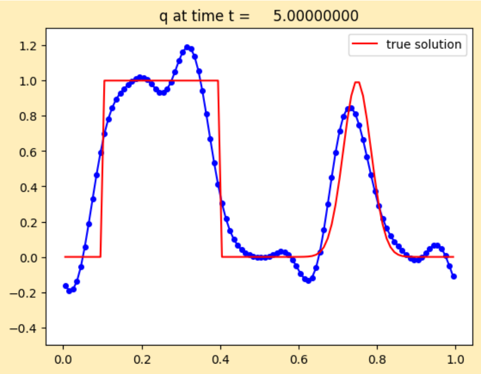


$CLAW/apps/fvmbook/chap6/compareadv

Advection tests

$q_t + q_x = 0$ with periodic BCs
Solution at $t = 1, 2, 3, 4, 5, \ldots$ should agree with initial data.

Lax-Wendroff solution with 100 cells at $t = 5$:

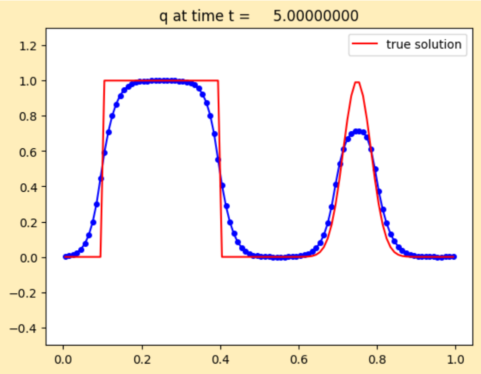


$CLAW/apps/fvmbook/chap6/compareadv

Advection tests

$q_t + q_x = 0$ with periodic BCs
Solution at $t = 1, 2, 3, 4, 5, \ldots$ should agree with initial data.

Minmod limiter solution with 100 cells at $t = 5$:

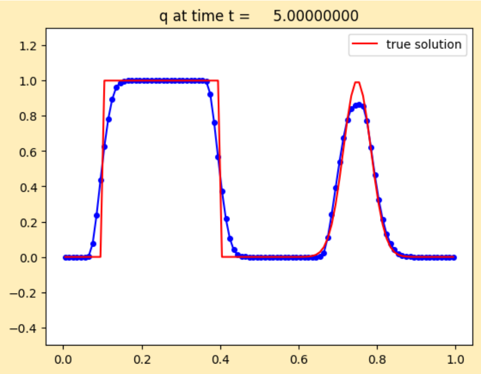


`$CLAW/apps/fvmbook/chap6/compareadv`

Advection tests

$q_t + q_x = 0$ with periodic BCs
Solution at $t = 1, 2, 3, 4, 5, \ldots$ should agree with initial data.

Monotonized Central limiter solution with 100 cells at $t = 5$:

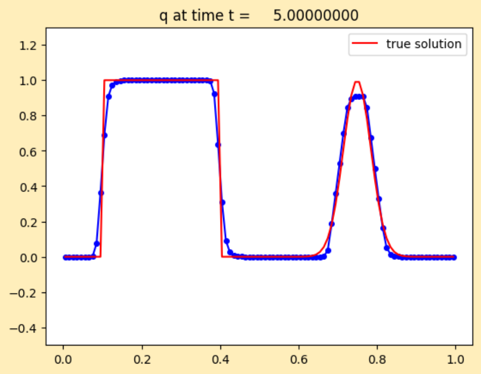


$CLAW/apps/fvmbook/chap6/compareadv

Advection tests

$q_t + q_x = 0$ with periodic BCs
Solution at $t = 1, 2, 3, 4, 5, \ldots$ should agree with initial data.

Superbee limiter solution with 100 cells at $t = 5$:



`$CLAW/apps/fvmbook/chap6/compareadv`

Monotonicity Preserving methods

A scalar method is said to be monotonicity preserving if:

Given any data Q_i^n that satisfies

$$Q_{i-1}^n \geq Q_i^n \quad \text{for all } i.$$

Taking one time step preserves this property:

$$Q_{i-1}^{n+1} \geq Q_i^{n+1} \quad \text{for all } i.$$

And similarly if $\geq$ replaced by $\leq$.

Monotonicity Preserving methods

A scalar method is said to be monotonicity preserving if:

Given any data Q_i^n that satisfies

$$Q_{i-1}^n \geq Q_i^n \quad \text{for all } i.$$

Taking one time step preserves this property:

$$Q_{i-1}^{n+1} \geq Q_i^{n+1} \quad \text{for all } i.$$

And similarly if $\geq$ replaced by $\leq$.

In particular:

An isolated discontinuity propagates without any oscillations.

TVD Methods

Total variation:

$$TV(Q) = \sum_i |Q_i - Q_{i-1}|$$

For a function, $TV(q) = \int |q_x(x)|\, dx$.

TVD Methods

Total variation:

$$TV(Q) = \sum_i |Q_i - Q_{i-1}|$$

For a function, $TV(q) = \int |q_x(x)|\,dx$.

For scalar conservation laws, the solution always satisifes:

$$TV(q(\cdot,t) \leq TV(q(\cdot,0)) \qquad \text{for any } t \geq 0.$$

TVD Methods

Total variation:

$$TV(Q) = \sum_i |Q_i - Q_{i-1}|$$

For a function, $TV(q) = \int |q_x(x)|\, dx$.

For scalar conservation laws, the solution always satisifes:

$$TV(q(\cdot, t) \leq TV(q(\cdot, 0)) \qquad \text{for any } t \geq 0.$$

A method is Total Variation Diminishing (TVD) if

$$TV(Q^{n+1}) \leq TV(Q^n).$$

TVD Methods

Total variation:

$$TV(Q) = \sum_i |Q_i - Q_{i-1}|$$

For a function, $TV(q) = \int |q_x(x)|\,dx$.

For scalar conservation laws, the solution always satisifes:

$$TV(q(\cdot,t) \leq TV(q(\cdot,0)) \qquad \text{for any } t \geq 0.$$

A method is Total Variation Diminishing (TVD) if

$$TV(Q^{n+1}) \leq TV(Q^n).$$

Gives a form of stability useful for proving convergence, also for nonlinear scalar conservation laws.

TVD implies monotonicity preserving

Any TVD method for a scalar PDE is monotonicity preserving.

Prove the contrapositive:

Suppose

$$Q_{i-1}^n \geq Q_i^n \quad \text{for all } i$$

but after one step we do not have $Q_{i-1}^{n+1} \geq Q_i^{n+1}$ for all i.

Then the total variation of the solution must have increased.

Deriving methods that are TVD

Since TV is a global property, how do we derive methods that we can prove are TVD for any data?

Deriving methods that are TVD

Since TV is a global property, how do we derive methods that we can prove are TVD for any data?

Use these facts (for scalar conservation law):

- Exact solution is TVD
- If we average $q(x,t)$ over grid cells to compute Q_i, then $TV(Q_i) \leq TV(q(\cdot,t))$.

$$TV(Q) = \sum_i |Q_i - Q_{i-1}|, \qquad TV(q) = \int |q_x(x)|\,dx$$

TVD REA Algorithm

1. Reconstruct a piecewise linear function $\tilde{q}^n(x, t_n)$ defined for all x, from the cell averages Q_i^n.

$$\tilde{q}^n(x, t_n) = Q_i^n + \sigma_i^n(x - x_i) \quad \text{for all } x \in \mathcal{C}_i$$

   with the property that $TV(\tilde{q}^n) \leq TV(Q^n)$.

2. Evolve the hyperbolic equation exactly (or approximately) with this initial data to obtain $\tilde{q}^n(x, t_{n+1})$ a time k later.

3. Average this function over each grid cell to obtain new cell averages

$$Q_i^{n+1} = \frac{1}{\Delta x} \int_{\mathcal{C}_i} \tilde{q}^n(x, t_{n+1})\, dx.$$

Note: Steps 2 and 3 are always TVD.

TVD REA Algorithm

1. Reconstruct a piecewise linear function $\tilde{q}^n(x, t_n)$ defined for all x, from the cell averages Q_i^n.

$$\tilde{q}^n(x, t_n) = Q_i^n + \sigma_i^n(x - x_i) \quad \text{for all } x \in \mathcal{C}_i$$

   with the property that $TV(\tilde{q}^n) \leq TV(Q^n)$.

2. Evolve the hyperbolic equation exactly (or approximately) with this initial data to obtain $\tilde{q}^n(x, t_{n+1})$ a time k later.

3. Average this function over each grid cell to obtain new cell averages

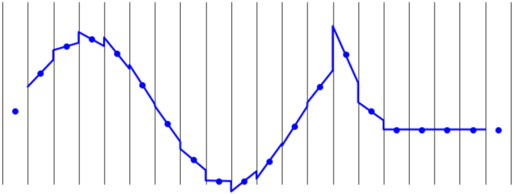
$$Q_i^{n+1} = \frac{1}{\Delta x} \int_{\mathcal{C}_i} \tilde{q}^n(x, t_{n+1})\, dx.$$

Note: Steps 2 and 3 are always TVD.

So $TV(Q^{n+1}) \leq TV(\tilde{q}^n(\cdot, t_{n+1})) \leq TV(\tilde{q}^n(\cdot, t_n)) \leq TV(Q^n)$

Reconstruction step

Lax-Wendroff slopes do not give TVD reconstruction:



Minmod slopes do give TVD reconstruction: