

From hypersonic to low Mach flows using multi-point numerical methods

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Joint work with

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Pierre-Henri Maire**

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28 November 2023



Multi-dimensional hyperbolic system of balance laws

$$\partial_t \mathbf{U} + \nabla \cdot \mathbb{F}(\mathbf{U}) = \mathbf{S}(\mathbf{U}),$$

- \mathbf{U} vector of unknowns;
- $\mathbb{F}(\mathbf{U})$ physical flux;
- $\mathbf{S}(\mathbf{U})$ source term.

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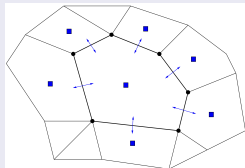
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- 2D - 3D: **Multi-dimensional-aware scheme**

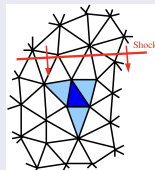
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Multi-dimensional finite volume method

Classical scheme

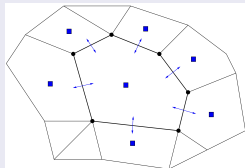


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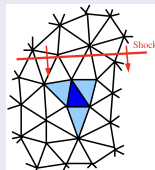


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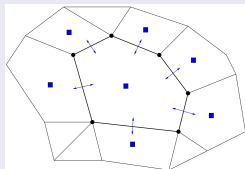


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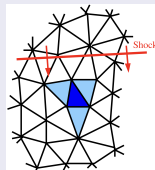


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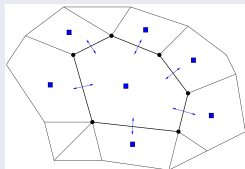


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- Lost of multi-dimensional properties

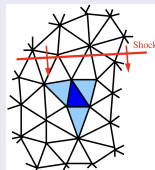


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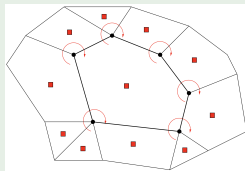
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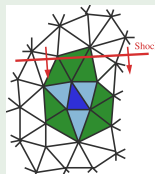
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Multi-dimensional-aware scheme

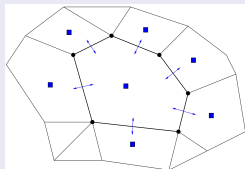


- Consider all cells around
- Information in time

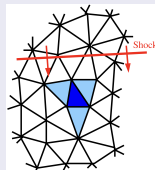


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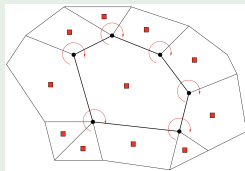
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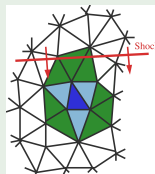
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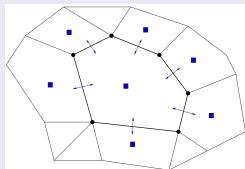
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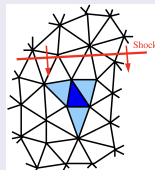
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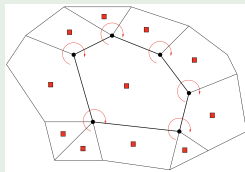
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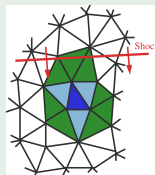
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How to consider the entire stencil?

Idea: let us be inspired by the **Lagrangian** world

Context & Motivations

Eulerian coordinates

Observe the flow from a fixed window

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- Move and deform with the flow

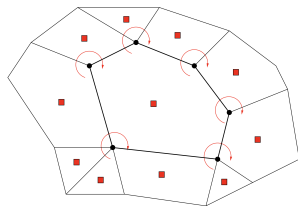
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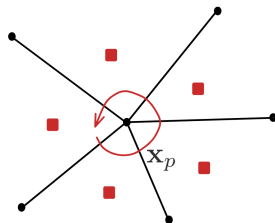
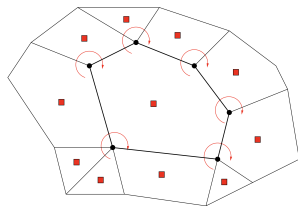
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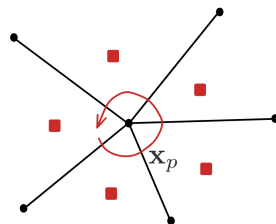
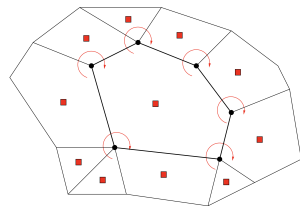
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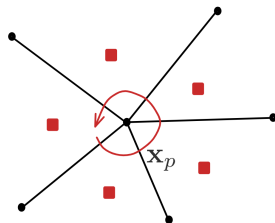
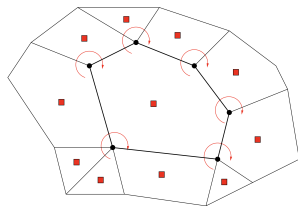
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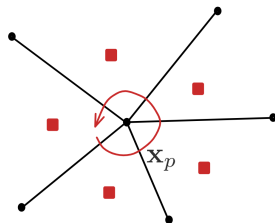
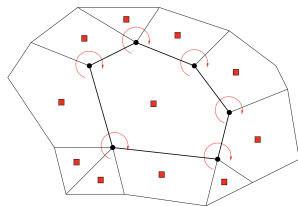
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Reference

G. Gallice, A. Chan, R. Loubère, P.-H. Maire.

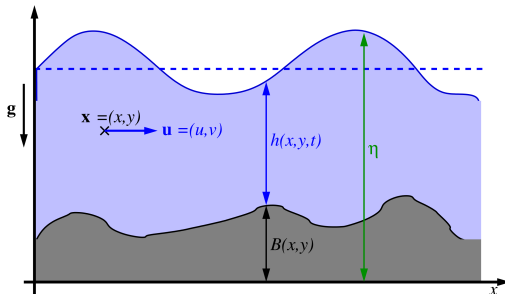
Entropy Stable and Positivity Preserving Godunov-Type Schemes for Multidimensional Hyperbolic Systems on Unstructured Grid. Journal of Computational Physics, 2022.

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- 2 Multi-point scheme for shallow water equations in supersonic flows
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System of Balance Laws: Shallow Water Equations



- $h(x, y, t) > 0$ water depth
- $\mathbf{u}(x, y, t)$ averaged velocity of water
- $B(x, y)$ bed elevation
- $\eta = h + B$ free surface elevation

Shallow Water Equations²

$$\partial_t \mathbf{U} + \partial_x \mathbf{F}_1(\mathbf{U}) + \partial_y \mathbf{F}_2(\mathbf{U}) = \mathbf{S}(\mathbf{U})$$

$$\begin{cases} \partial_t h + \partial_x(hu) + \partial_y(hv) = 0 \\ \partial_t(hu) + \partial_x(hu^2 + p) + \partial_y(huv) = -gh\partial_x B \\ \partial_t(hv) + \partial_x(huv) + \partial_y(hv^2 + p) = -gh\partial_y B \end{cases}$$

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- **Eigenvalues:** given $\mathbf{e} = (e_x, e_y)$, $\mathbf{u} = (u, v)^t$, $a = \sqrt{gh}$,

$$\lambda^- = \mathbf{u} \cdot \mathbf{e} - a, \quad \lambda^+ = \mathbf{u} \cdot \mathbf{e}, \quad \lambda^- = \mathbf{u} \cdot \mathbf{e} + a.$$

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$$\partial_t(hE) + \partial_x(uhE + pu) + \partial_y(vhE + pv) \leq -gh(u\partial_x B + v\partial_y B).$$

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- Stationary solutions: "**lake at rest**" steady state,

$$(u, v) = (0, 0) \quad \text{and} \quad h + B = \text{constant}.$$

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Lagrangian vs Eulerian Coordinates (Normal Direction)³

Normal \mathbf{n} and tangential \mathbf{t} direction: $u_n = \mathbf{u} \cdot \mathbf{n}$ and $u_t = \mathbf{u} \cdot \mathbf{t}$, with $\mathbf{u} = u_n \mathbf{n} + u_t \mathbf{t}$.

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$$\frac{\partial \mathbf{V}_n}{\partial t} + \frac{\partial \mathbf{G}_n(\mathbf{V})}{\partial m} = \mathbf{P}_n(\mathbf{V}_n),$$
$$\mathbf{V}_n = \tau \mathbf{U}_n = \begin{pmatrix} \tau \\ 1 \\ u_n \\ u_t \end{pmatrix}, \quad \mathbf{G}_n = \mathbf{F}_n - u_n \mathbf{U}_n = \begin{pmatrix} -u_n \\ 0 \\ p \\ 0 \end{pmatrix}, \quad \mathbf{P}_n(\mathbf{V}_n) = \begin{pmatrix} 0 \\ 0 \\ -gh\partial_m B \\ 0 \end{pmatrix},$$

V volume, $m = hV$ mass variable, $\tau = 1/h$.

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Notations

- c cell index with ω_c polygonal cell
- \mathbf{x}_p vector position of node p
- p^- (p^+) previous (next) point with respect to p
- $\mathcal{P}(c)$ set of vertices (points) of ω_c
- f face, l_{pcf} measure of the subspace f
- $\mathbf{n}_{pcf} = (n_x, n_y)_{pcf}$ unit outward normal of the subspace
- ω_{pc} quadrangle formed by joining the cell centroid, \mathbf{x}_c , to the midpoints of $[\mathbf{x}_{p^-}, \mathbf{x}_p]$, $[\mathbf{x}_p, \mathbf{x}_{p^+}]$ and to \mathbf{x}_p
- $\mathcal{SF}(pc)$ set of subspaces for $p \in \mathcal{P}(c)$

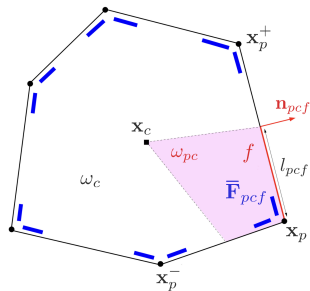


Figure: Geometrical entities attached to the polygonal cell ω_c .

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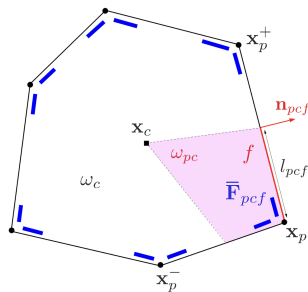


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- ω_{pc} quadrangle formed by joining the cell centroid, \mathbf{x}_c , to the midpoints of $[\mathbf{x}_{p^-}, \mathbf{x}_p]$, $[\mathbf{x}_p, \mathbf{x}_{p^+}]$ and to \mathbf{x}_p
- $\mathcal{SF}(pc)$ set of subfaces for $p \in \mathcal{P}(c)$

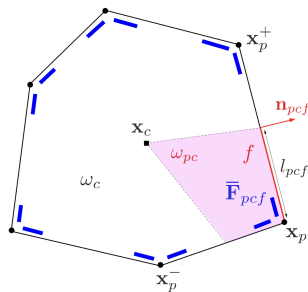


Figure: Geometrical entities attached to the polygonal cell ω_c .

What about the flux $\tilde{\mathbf{F}}_{pcf}$ which should depend on the nodal velocity \mathbf{u}_p ?

Face Flux VS Subface Flux

Face flux for classical two-point schemes

$$\tilde{\mathbf{F}}_{cf} = \tilde{\mathbf{F}}_{cf}(\mathbf{U}_c^n, \mathbf{U}_d^n, B_c, B_d, \mathbf{n}_{cf})$$

- Classical **conservation**
→ **left flux = -right flux** .

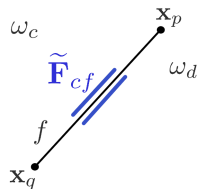


Figure: Two-point scheme

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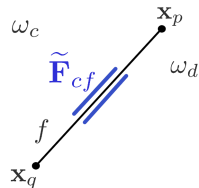


Figure: Two-point scheme

Subface flux for multi-point scheme

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- \mathbf{u}_p nodal parameter.

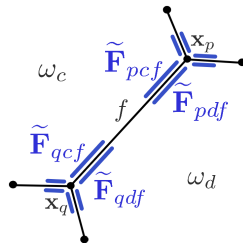


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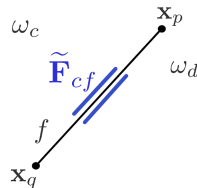


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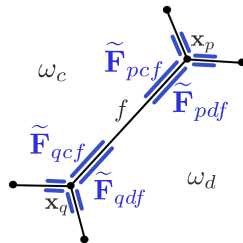


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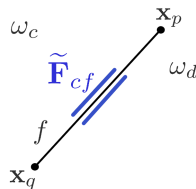


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- \mathbf{u}_p **nodal parameter**.
- **Lost of classical conservation**.
- Conservation will be recovered by the nodal solver.

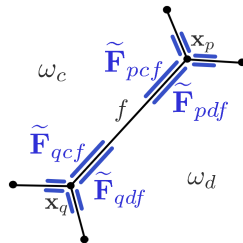


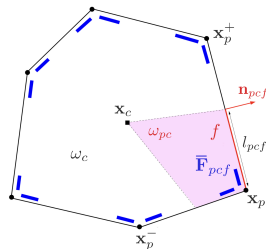
Figure: Multi-point scheme

Subface-based Finite Volume Scheme

Integration in time and space

$$|\omega_c| d_t \mathbf{U}_c + \int_{\partial\omega_c} \mathbf{F}(\mathbf{U}) \mathbf{n} ds = \int_{\omega_c} \mathbf{S}(\mathbf{U}) dv$$

$$\text{with } \mathbf{U}_c(t) = \frac{1}{|\omega_c|} \int_{\omega_c} \mathbf{U}(\mathbf{x}, t) dv.$$

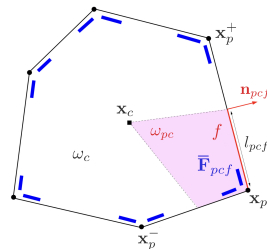


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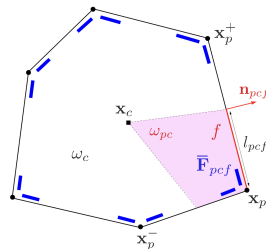
$$\begin{aligned} \mathbf{U}_c^{n+1} &= \mathbf{U}_c^n - \frac{\Delta t}{|\omega_c|} \sum_{p \in \mathcal{P}(c)} \sum_{f \in \mathcal{SF}(pc)} [l_{pcf} \bar{\mathbf{F}}_{pcf} - w_{pcf} \bar{\mathbf{S}}_{pcf}] \\ &= \mathbf{U}_c^n - \frac{\Delta t}{|\omega_c|} \sum_{p \in \mathcal{P}(c)} \sum_{f \in \mathcal{SF}(pc)} l_{pcf} \tilde{\mathbf{F}}_{pcf}. \end{aligned}$$

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$$\tilde{\mathbf{F}}_{\mathbf{n}_{pcf}} = \mathbb{F}(\mathbf{U}_{lf}) \mathbf{n}_{pcf} - \int_{-\infty}^0 [\mathbf{w}_{pcf, \mathcal{E}}(\mathbf{U}_{lf}, \mathbf{U}_{rf}, B_{lf}, B_{rf}, \mathbf{n}_{pcf}, \xi, \mathbf{u}_p) - \mathbf{U}_{lf}] d\xi$$

Riemann problem (normal direction)

$$\begin{cases} \frac{\partial \mathbf{V}_{\mathbf{n}_{pf}}}{\partial t} + \frac{\partial [\mathbf{G}_{\mathbf{n}_{pf}}(\mathbf{V})]}{\partial m_{\mathbf{n}_{pf}}} = \mathbf{P}_{\mathbf{n}_{pf}}, \\ \mathbf{V}_{\mathbf{n}_{pf}}(m_{\mathbf{n}_{pf}}, 0) = \begin{cases} \mathbf{V}_{Lf} & \text{if } m_{\mathbf{n}_{pf}} < 0, \\ \mathbf{V}_{Rf} & \text{if } m_{\mathbf{n}_{pf}} \geq 0. \end{cases} \end{cases}$$

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Lagrangian Approximate Riemann solver⁴

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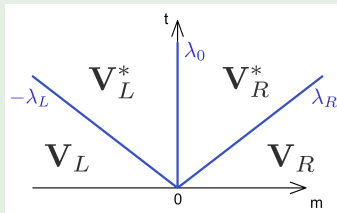
Three **ordered** waves:

$$-\lambda_{Lf} < \lambda_0 = 0 < \lambda_{Rf}.$$

Approximate Riemann solver

$\mathbf{W}_{pf, \mathcal{L}}$ depends on \mathbf{u}_p and it is such that

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Rankine-Hugoniot conditions

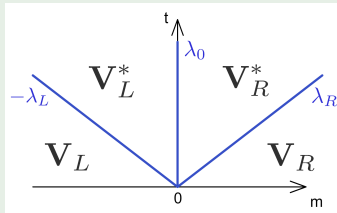
Across left and right waves:

$$\begin{aligned} \lambda_{Lf}(\mathbf{V}_{Lf}^* - \mathbf{V}_{Lf}) + \mathbf{G}_{n,Lf}^* - \mathbf{G}_{n,Lf} &= 0, \\ -\lambda_{Rf}(\mathbf{V}_{Rf} - \mathbf{V}_{Rf}^*) + \mathbf{G}_{n,Rf} - \mathbf{G}_{n,Rf}^* &= 0. \end{aligned}$$

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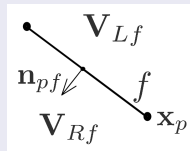
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Classical **face-based** jump condition

$$\tilde{\mathbf{G}}_{n,pf}^R - \tilde{\mathbf{G}}_{n,pf}^L = (\Delta m_{Lf} + \Delta m_{Rf}) \mathbf{P}_{n_{pf}}(\Delta m_{Lf}, \Delta m_{Rf}, \mathbf{V}_{Lf}, \mathbf{V}_{Rf}).$$

If there is no source term, conservation is obtained:

$$\tilde{\mathbf{G}}_{n,pf}^R - \tilde{\mathbf{G}}_{n,pf}^L = 0.$$



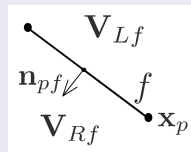
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Classical **face-based** consistency conditions

$$\begin{aligned} & \lambda_{Lf}(\mathbf{V}_{Lf}^* - \mathbf{V}_{Lf}) - \lambda_{Rf}(\mathbf{V}_{Rf} - \mathbf{V}_{Rf}^*) \\ & + (\mathbb{G}(\mathbf{V}_{Rf}) - \mathbb{G}(\mathbf{V}_{Lf})) \mathbf{n}_{pf} \\ & - (\Delta m_{Lf} + \Delta m_{Rf}) \mathbf{P}_{\mathbf{n}_{pf}}(\Delta m_{Lf}, \Delta m_{Rf}, \mathbf{V}_{Lf}, \mathbf{V}_{Rf}, B_{Lf}, B_{Rf}) = \mathbf{0}. \end{aligned}$$



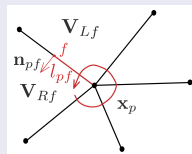
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$$\sum_{f \in \mathcal{SF}(p)} l_{pf} \left[\lambda_{Lf} (\mathbf{V}_{Lf}^* - \mathbf{V}_{Lf}) - \lambda_{Rf} (\mathbf{V}_{Rf} - \mathbf{V}_{Rf}^*) + (\mathbb{G}(\mathbf{V}_{Rf}) - \mathbb{G}(\mathbf{V}_{Lf})) \mathbf{n}_{pf} - (\Delta m_{Lf} + \Delta m_{Rf}) \mathbf{P}_{\mathbf{n}_{pf}}(\Delta m_{Lf}, \Delta m_{Rf}, \mathbf{V}_{Lf}, \mathbf{V}_{Rf}, B_{Lf}, B_{Rf}) \right] = \mathbf{0}.$$



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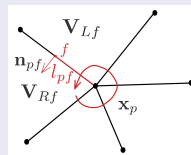
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$$= \sum_{f \in \mathcal{SF}(p)} l_{pf} (\Delta m_{Lf} + \Delta m_{Rf}) \mathbf{P}_{n_{pf}}(\Delta m_{Lf}, \Delta m_{Rf}, \mathbf{V}_{Lf}, \mathbf{V}_{Rf}).$$



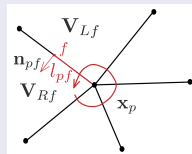
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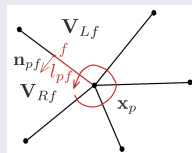
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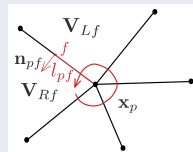
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$$\text{with } u_n^{\text{Godv}} = \frac{\lambda_L u_{n,L} + \lambda_R u_{n,R}}{\lambda_L + \lambda_R} - \frac{(p_R - p_L + \overline{gh\Delta B_{LR}})}{\lambda_R + \lambda_L}.$$



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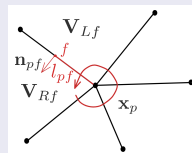
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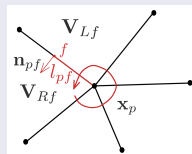
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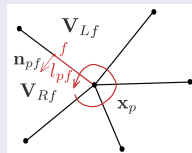
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Node-based consistency conditions Nodal solver

$$\mathbb{M}_p \mathbf{u}_p = \mathbf{w}_p$$

where $\mathbb{M}_p = \sum_{f \in \mathcal{SF}(p)} l_{pf} (\lambda_{lf} + \lambda_{rf}) (\mathbf{n}_{pf} \otimes \mathbf{n}_{pf}),$

and $\mathbf{w}_p = \sum_{f \in \mathcal{SF}(p)} l_{pf} (\lambda_{lf} + \lambda_{rf}) u_{n_{pf}}^{Godv} \mathbf{n}_{pf}.$



Well-balanced property

If \mathbf{V}_{Lf} and \mathbf{V}_{Rf} verify the steady "lake at rest" solution, we ask for

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Positivity-preserving and entropy-stability properties

To impose them, we **restrict** the values of the wave speeds **from below**. These conditions are implicit: an iterative procedure is required.

- Positivity: $\lambda_L \geq -\frac{u_n^* - u_{n,L}}{\tau_L}$ and $\lambda_R \geq \frac{u_n^* - u_{n,R}}{\tau_R}$
- Entropy: $\lambda_L \geq \sqrt{gh_L^* h_L}$ and $\lambda_R \geq \sqrt{gh_R^* h_R}$

Eulerian approximate Riemann solver⁵

⁵[Chan et al. (2021)]

Jump relations for mass equation

$$u_{n,L} - \lambda_L \tau_L = u_n^* - \lambda_L \tau_L^*, \quad u_n^*, \quad u_n^* + \lambda_R \tau_R^* = u_{n,r} + \lambda_R \tau_R.$$

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Eulerian approximate Riemann solver⁵

Eulerian wave speeds

Provided the positivity of specific volumes, $\tau_S^* \geq 0$, the Eulerian wave speeds are ordered: $\Lambda_L \leq \Lambda_0 \leq \Lambda_R$:

$$\Lambda_L = u_{n,L} - \lambda_L \tau_L = u_n^* - \lambda_L \tau_L^*, \quad \Lambda_0 = u_n^*, \quad \Lambda_R = u_n^* + \lambda_R \tau_R^* = u_{n,r} + \lambda_R \tau_R.$$

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Eulerian approximate Riemann solver⁵

Eulerian wave speeds

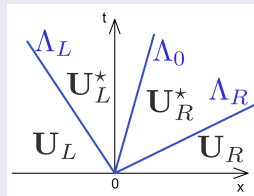
Provided the positivity of specific volumes, $\tau_S^* \geq 0$, the Eulerian wave speeds are ordered: $\Lambda_L \leq \Lambda_0 \leq \Lambda_R$:

$$\Lambda_L = u_{n,L} - \lambda_L \tau_L = u_n^* - \lambda_L \tau_L^*, \quad \Lambda_0 = u_n^*, \quad \Lambda_R = u_n^* + \lambda_R \tau_R^* = u_{n,r} + \lambda_R \tau_R.$$

Eulerian approximate Riemann solver

$$\mathbf{w}_\mathcal{E} = \begin{cases} \mathbf{U}_L & \text{if } \frac{x_n}{t} \leq \Lambda_L, \\ \mathbf{U}_L^* = \mathbf{U}(\mathbf{V}_L^*) & \text{if } \Lambda_L < \frac{x_n}{t} \leq \Lambda_0, \\ \mathbf{U}_R^* = \mathbf{U}(\mathbf{V}_R^*) & \text{if } \Lambda_0 < \frac{x_n}{t} \leq \Lambda_R, \\ \mathbf{U}_R & \text{if } \Lambda_R < \frac{x_n}{t}. \end{cases}$$

with Lagrange-to-Euler mapping $\mathbf{V} \mapsto \mathbf{U}(\mathbf{V})$.



⁵[Chan et al. (2021)]

Eulerian approximate Riemann solver⁵

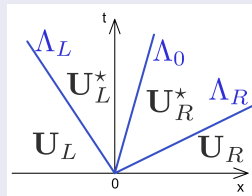
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with Lagrange-to-Euler mapping $\mathbf{V} \mapsto \mathbf{U}(\mathbf{V})$.

$$\mathbf{U}_{n,Sf}^* = \rho_{Sf}^* \mathbf{V}_{n,Sf}^* \quad \text{and} \quad \mathbf{F}_{n,Sf}^* = u_n^* \mathbf{U}_{n,Sf}^* + \mathbf{G}_{n,Sf}^* \quad \text{with} \quad S = L, R.$$

⁵[Chan et al. (2021)]

Associated Godunov-type multi-point flux

$$\mathbf{U}_c^{n+1} = \mathbf{U}_c^n - \frac{\Delta t}{|\omega_c|} \sum_{p \in \mathcal{P}(c)} \sum_{f \in \mathcal{SF}(pc)} l_{pcf} \tilde{\mathbf{F}}_{pcf}$$

$$\tilde{\mathbf{F}}_{\mathbf{n}_{pcf}} = \mathbb{F}(\mathbf{U}_{Lf}) \mathbf{n}_{pcf} - \int_{-\infty}^0 [\mathbf{w}_{pcf, \mathcal{E}}(\mathbf{U}_{Lf}, \mathbf{U}_{Rf}, B_{Lf}, B_{Rf}, \mathbf{n}_{pcf}, \xi, \mathbf{u}_p) - \mathbf{U}_{Lf}] \, d\xi$$

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Associated Godunov-type multi-point flux

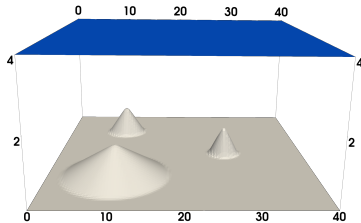
$$\mathbf{U}_c^{n+1} = \mathbf{U}_c^n - \frac{\Delta t}{|\omega_c|} \sum_{p \in \mathcal{P}(c)} \sum_{f \in \mathcal{SF}(pc)} l_{pcf} \left[l_{pcf} \bar{\mathbf{F}}_{pcf} - \mathbf{w}_{pcf} \bar{\mathbf{S}}_{pcf} \right]$$

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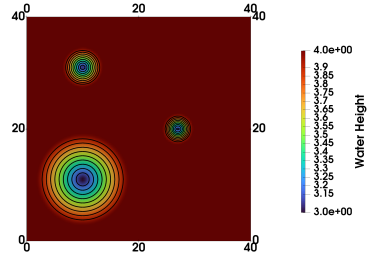
$$\begin{aligned} \tilde{\mathbf{F}}_{\mathbf{n}_{pcf}} &= \frac{1}{2} \left[\mathbf{F}_{\mathbf{n}_{pcf}}(\mathbf{U}_c) + \mathbf{F}_{\mathbf{n}_{pcf}}(\mathbf{U}_d) \right] - \frac{1}{2} \left[\sum_{k=1}^m |\Lambda_k| (\mathbf{U}_{k+1} - \mathbf{U}_k) \right]_{c,d} \\ &\quad - \frac{\lambda_{L,pcf} + \lambda_{R,pcf}}{2} \left[\mathbf{u}_p \cdot \mathbf{n}_{pcf} - u_{\mathbf{n}_{pcf}}^{Godv,ws} \right] \mathbf{e}_2 \\ &= \bar{\mathbf{F}}_{\mathbf{n}_{pcf}}^{2P} - \frac{\lambda_{L,pcf} + \lambda_{R,pcf}}{2} \left[\mathbf{u}_p \cdot \mathbf{n}_{pcf} - u_{\mathbf{n}_{pcf}}^{Godv} \right] \mathbf{e}_2 + \frac{1}{2} g \overline{h \Delta B}_{LR,pf} \mathbf{e}_2 \\ &= \bar{\mathbf{F}}_{\mathbf{n}_{pcf}} + \frac{1}{2} g \overline{h \Delta B}_{LR,pf} \mathbf{e}_2 \end{aligned}$$

Numerical simulations

Well-balanced property: flow over three mounds



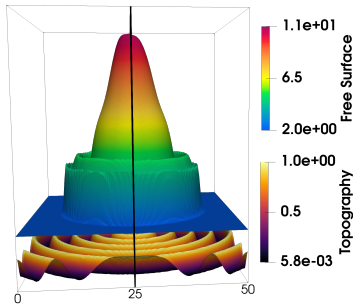
(a) 3D view of $h + B$ and B .



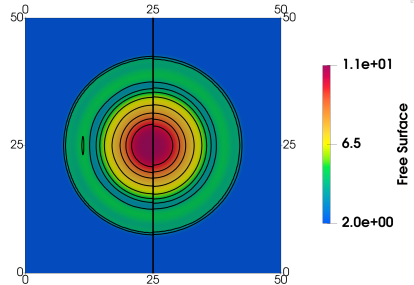
(b) Iso-lines of h .

- Preservation of steady state ✓
- Perturbation of steady state ✓

Radial dam break⁶



(c) 3D view of $h + B$ and B .



(d) 10 iso-lines of $2m < h + B < 11m$.

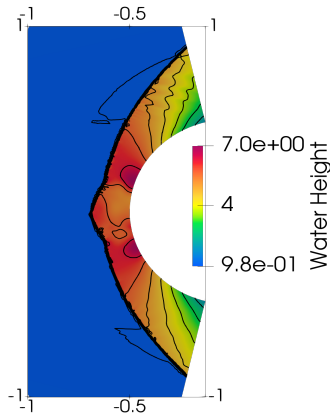
Initial conditions: $\mathbf{u} = \mathbf{0}$,

$$h(\mathbf{x}, t = 0) = \begin{cases} 11 - B(\mathbf{x}) & \text{if } r \leq r_0, \\ 2 - B(\mathbf{x}) & \text{otherwise,} \end{cases} \quad \text{with } B(\mathbf{x}) = \frac{1}{2} \left(1 + \cos \left(\frac{2\pi r}{2} \right) \right).$$

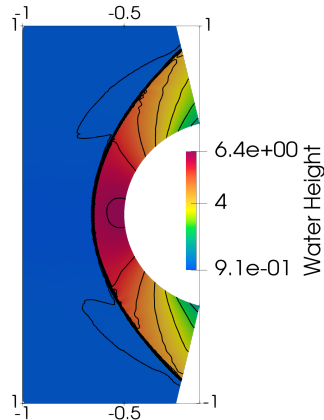
⁶[Alcrudo et al. (1993)]

Flow past a cylinder: Carbuncle⁷

The Carbuncle phenomenon is a **numerical artifact** that may appear in presence of **strong shocks** in **supersonic** and hypersonic regimes for the Euler equations.



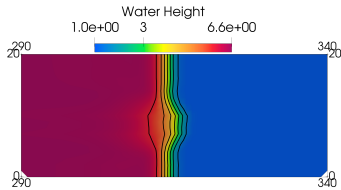
(e) Unstable scheme



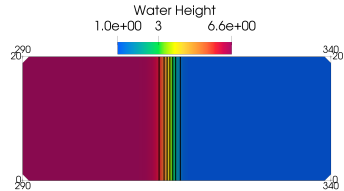
(f) Multi-point scheme: correct solution

⁷[Kemmm (2014)]

Odd-even decoupling⁸



(g) Unstable scheme



(h) Multi-point scheme: correct solution

We introduce a small **perturbation** of order 10^{-3} in the horizontal central grid line. This instability is considered of the same nature of the one in the blunt body problem.

⁸[Quirk (1994)]

A troublesome phenomenon: the Carbuncle⁹

There is not yet a unique opinion that has been adopted by everyone.

⁹[Quirk (1994), Pandolfi and D'Ambrosio (2001), Liou (2000), Dumbser et al. (2004), Kim et al. (2003), Robinet et al. (2000), Gressier and Moschetta (2000), Shen et al. (2016)]

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- Similar conclusion about **shear lines**?

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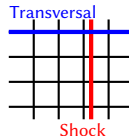
The multi-point scheme does **not** preserve shear lines due to the additional diffusion term in the flux definition:

$$\bar{\mathbf{F}}_{\mathbf{n}_{pcf}}^{MP} = \bar{\mathbf{F}}_{\mathbf{n}_{pcf}}^{2P} - \frac{\lambda_{L,pcf} + \lambda_{R,pcf}}{2} \left(\mathbf{u}_p \cdot \mathbf{n}_{pcf} - u_{\mathbf{n}_{pcf}}^{Godv} \right) \mathbf{e}_2$$

⁹[Quirk (1994), Pandolfi and D'Ambrosio (2001), Liou (2000), Dumbser et al. (2004), Kim et al. (2003), Robinet et al. (2000), Gressier and Moschetta (2000), Shen et al. (2016)]

Multi-dimensional origin ¹⁰

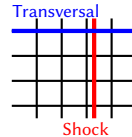
Quirk (1994): the Carbuncle arises due to a lack of dissipation via the contact discontinuity in the direction parallel to the shock.



¹⁰[Sanders et al. (1998), Robinet et al. (2000), Dumbser et al. (2004), Moschetta et al. (2001), Morton and Roe (2001), Wada and Liou (1997), Chauvat et al. (2005), Jin and Liu (1996), Arora and Roe (1997), Bultelle et al. (1998), Zaide and Roe (2011), Zaide (2012)]

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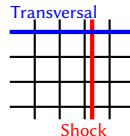


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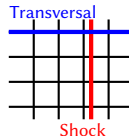


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- **Has Carbuncle 1D roots?** Jin and Liu, Arora and Roe, Bultelle et al., Zaide, etc. Zaide and Roe (2011) studied the **relations of the non-linearity of the Rankine-Hugoniot conditions** with the shock instability in 1D.

¹⁰[Sanders et al. (1998), Robinet et al. (2000), Dumbser et al. (2004), Moschetta et al. (2001), Morton and Roe (2001), Wada and Liou (1997), Chauvat et al. (2005), Jin and Liu (1996), Arora and Roe (1997), Bultelle et al. (1998), Zaide and Roe (2011), Zaide (2012)]

What is the root of the Carbuncle phenomenon?¹¹

Physical origin

- Researchers have carried out experiments in which they tried to induce the Carbuncle phenomenon in the numerical solution.

¹¹[Dumbser et al. (2004), Elling (2009), Morton and Roe (2001), Gressier and Moschetta (2000), Robinet et al. (2000)]

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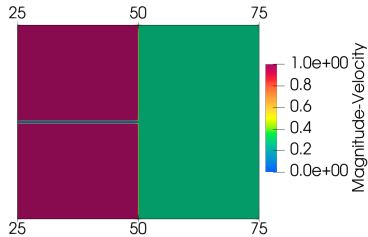
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- Elling (2009) uses "**filaments**" to trigger the Carbuncle at the shock level.

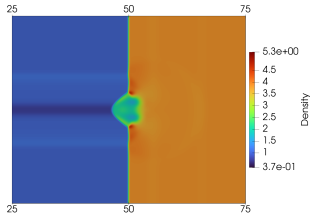
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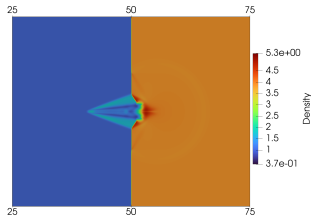
(i) Initial condition

¹²[Fleischmann et al. (2022)]

Elling test ¹²



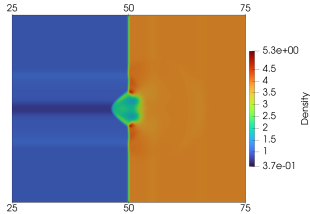
(a) HLL scheme (1600×640 cells)



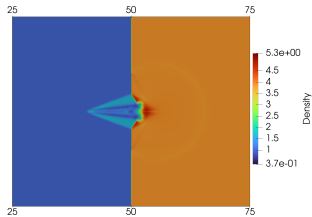
(b) 2point scheme (1600×640 cells)

¹²[Fleischmann et al. (2022)]

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(a) HLL scheme (1600×640 cells)



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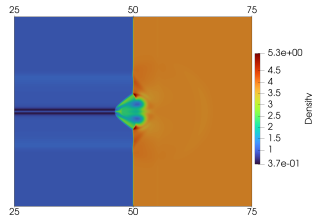
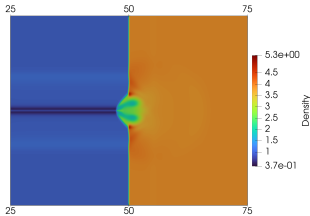


Figure: Multi-point scheme. 800×320 (right) and 1600×640 (left) cells.

¹²[Fleischmann et al. (2022)]

What is the root of the Carbuncle phenomenon?¹³

Physical origin

- Researchers have carried out experiments in which they tried to induce the Carbuncle phenomenon in the numerical solution.
- This suggests that the **Carbuncle is not a purely numerical artifact**: it can be the **correct physical solution**. The unphysical Carbuncle may be a different **entropy-satisfying solution** for the same data.
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- Elling (2009) uses "filaments" which triggers the Carbuncle at the shock level.
- A numerical scheme should be able to reproduce the **physical** Carbuncle but not the instability.
- Elling goes as far as to say that **Carbuncles are incurable**: trying to eliminate them implies assuming that the upstream flow is smooth, free of filaments and other disturbances.

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Many hypotheses/aspects...

- Pressure fluctuations
- Liou's (2000) conjecture
- Mach number in the transversal direction to the shock
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Is there a way to establish if a given scheme is prone to the Carbuncle?

Matrix stability analysis¹⁴

We consider a 2D planar steady shock and we analyse the **evolution of perturbation errors** by using the matrix method. Specifically, we compute the eigenvalues of the stability matrix and, depending on their value, classify the numerical scheme accordingly as Carbuncle-prone or not.

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- The **semi-discretization** of the Euler system reads

$$\frac{d\mathbf{U}_c}{dt} = -\frac{1}{|\omega_c|} \sum_{k \in \mathcal{FN}(c)} l_{ck} \bar{\mathbf{F}}_{ck} \quad (1)$$

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$$\mathbf{U}_c = \hat{\mathbf{U}}_c + \delta\mathbf{U}_c$$

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- **Linearize** $\bar{\mathbf{F}}_{ck}$ around the steady mean value

$$\bar{\mathbf{F}}_{ck}(\mathbf{U}_c, \mathbf{U}_k) = \bar{\mathbf{F}}_{ck}(\hat{\mathbf{U}}_c, \hat{\mathbf{U}}_k) + \frac{\partial \bar{\mathbf{F}}_{ck}}{\partial \mathbf{U}_c} \cdot \delta \mathbf{U}_c + \frac{\partial \bar{\mathbf{F}}_{ck}}{\partial \mathbf{U}_k} \cdot \delta \mathbf{U}_k$$

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Matrix stability analysis

- **Linear error evolution model** reads

$$\frac{d(\delta \mathbf{U}_c)}{dt} = -\frac{1}{|\omega_c|} \sum_{k \in \mathcal{FN}(c)} l_{ck} \left[\frac{\partial \bar{\mathbf{F}}_{ck}}{\partial \mathbf{U}_c} \cdot \delta \mathbf{U}_c + \frac{\partial \bar{\mathbf{F}}_{ck}}{\partial \mathbf{U}_k} \cdot \delta \mathbf{U}_k \right] \quad (2)$$

- Error evolution

$$\frac{d}{dt} \begin{pmatrix} \delta \mathbf{U}_1 \\ \vdots \\ \delta \mathbf{U}_N \end{pmatrix} = \mathcal{S} \cdot \begin{pmatrix} \delta \mathbf{U}_1 \\ \vdots \\ \delta \mathbf{U}_N \end{pmatrix} \quad (3)$$

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- We extended this analysis for **multi-point** numerical schemes.

Matrix stability analysis

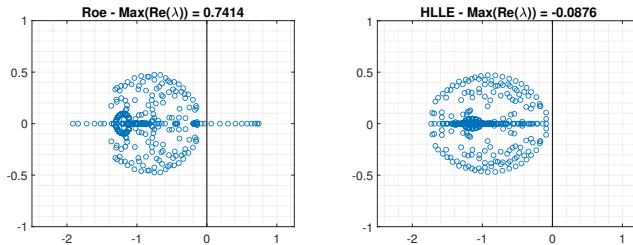


Figure: Roe's scheme on the left. HLLE method on the right.

Matrix stability analysis

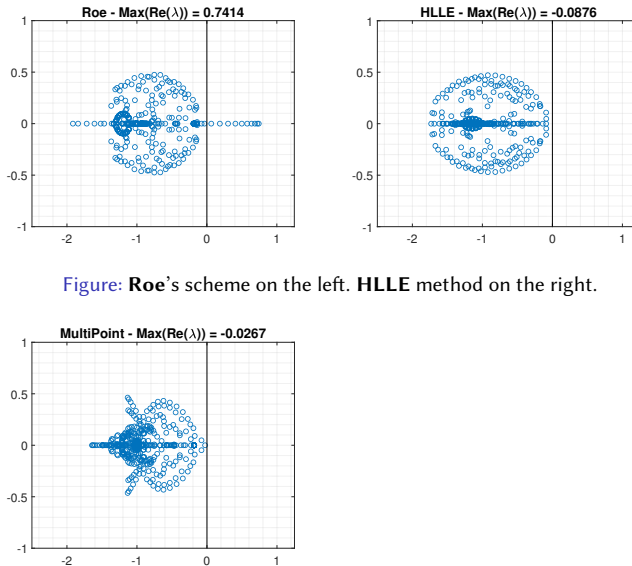


Figure: Roe's scheme on the left. HLLE method on the right.

Figure: Multi-point scheme. 1D wave speeds on the left.

Matrix stability analysis

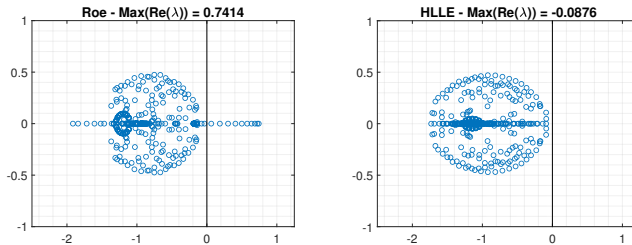


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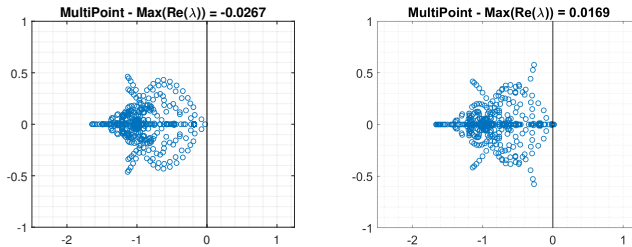
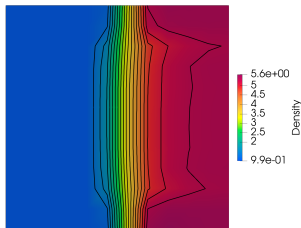


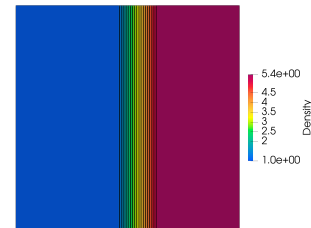
Figure: Multi-point scheme. 1D wave speeds on the left. Dukowicz wave speeds on the right.

Matrix stability analysis

Perturbations are inserted in the initial conditions in order to trigger instabilities.



(a) Roe's scheme



(b) Multi-point scheme,
Dukowicz wave speeds

Conclusion?

Conclusions

- The multi-point numerical scheme is well-balanced, positivity- and entropy-preserving;
- It is insensitive to the Carbuncle phenomenon;
- We suppose the diffusion related to the **shear lines** to be crucial;
- The analyses conducted so far give mixed results.

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Perspectives

- Further analysis of the method;
- Extension to more complex physics;
- Higher-order of accuracy;

Concluding remarks and perspectives

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Perspectives

- Further analysis of the method;
- Extension to more complex physics;
- Higher-order of accuracy;
- **What about low-Mach flows?**

Current work for low-Mach flows¹⁵

- Low-Mach flows: $M = |u|/c \ll 1 \implies$ **flow velocity** \ll **sound speed**
- Classical schemes fail to reproduce an accurate solution for **low-Mach flows**: **lack of consistency** with its limit behaviour as M tends to zero

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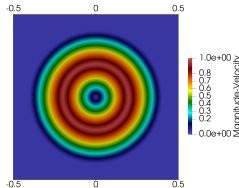
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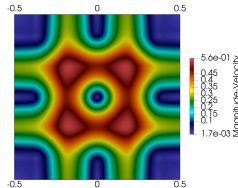
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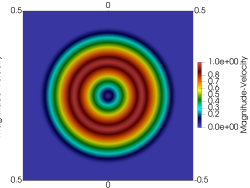
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(o) Initial condition



(p) Two-point scheme



(q) New multi-point scheme

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**Thank you for your
attention!**

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