A MATHEMATICAL INSTRUCTION OF THE GRP SOLVER FOR TWO-DIMENSIONAL EULER EQUATIONS

1. Mathematical set-up of the governing equations and the GRP

We consider generalized Riemann problem (GRP) solver for solving two-dimension Euler equations

(1.1)
$$\frac{\partial \mathbf{u}}{\partial t} + \frac{\partial \mathbf{f}(\mathbf{u})}{\partial x} + \frac{\partial \mathbf{g}(\mathbf{u})}{\partial y} = 0,$$

where

(1.2)
$$\mathbf{u} = (\rho, \rho u, \rho v, \rho E)^{\top},$$

$$\mathbf{f}(\mathbf{u}) = (\rho u, \rho u^{2} + p, \rho u v, (\rho E + p) u)^{\top},$$

$$\mathbf{g}(\mathbf{u}) = (\rho v, \rho u v, \rho v^{2} + p, (\rho E + p) v)^{\top},$$

$$E = \frac{u^{2} + v^{2}}{2} + e, \ e = e(\rho, S).$$

The dependence of the internal energy e on ρ and p is determined by the equation of state (EOS). This version of solver is constructed by incorporating linearized dealing of the tangential derivatives into the nonlinear GRP solver for one-dimensional Euler equations constructed in [1]. So this solver can be regarded as a *one-and-a-half dimensional GRP* solver.

The GRP considered here is the initial value problem of (1.1) equipped with piece-wise polynomial initial data

(1.3)
$$\mathbf{u}(x, y, t = 0) = \begin{cases} \mathbf{u}_{-}(x, y), & x < 0, \\ \mathbf{u}_{+}(x, y), & x > 0. \end{cases}$$

Denote the limiting values at the origin as

(1.4)
$$\mathbf{u}_{L} = \lim_{x \to 0-} \mathbf{u}_{-}(x,0), \quad (\mathbf{u}_{x})_{L} = \lim_{x \to 0-} \frac{\partial \mathbf{u}_{-}}{\partial x}(x,0), \quad (\mathbf{u}_{y})_{L} = \lim_{x \to 0-} \frac{\partial \mathbf{u}_{-}}{\partial y}(x,0), \\ \mathbf{u}_{R} = \lim_{x \to 0+} \mathbf{u}_{+}(x,0), \quad (\mathbf{u}_{x})_{R} = \lim_{x \to 0+} \frac{\partial \mathbf{u}_{+}}{\partial x}(x,0), \quad (\mathbf{u}_{y})_{R} = \lim_{x \to 0+} \frac{\partial \mathbf{u}_{+}}{\partial y}(x,0).$$

The first step is to solve the associated Riemann problem

(1.5)
$$\frac{\partial \mathbf{u}}{\partial t} + \frac{\partial \mathbf{f}(\mathbf{u})}{\partial x} = 0, \quad t > 0, \\ \mathbf{u}(x, y, t = 0) = \begin{cases} \mathbf{u}_L, & x < 0, \\ \mathbf{u}_R, & x > 0, \end{cases}$$

to get the Riemann solution $R^A(\lambda; u_L, u_R)$. Next, solve the GPR in the normal direction of the inital discontinuity

(1.6)
$$\frac{\partial \mathbf{u}}{\partial t} + \frac{\partial \mathbf{f}(\mathbf{u})}{\partial x} = -\frac{\partial \mathbf{g}(\mathbf{u})}{\partial y}, \quad t > 0,$$
$$\mathbf{u}(x, y = 0, t = 0) = \begin{cases} \mathbf{u}_{-}(x, y), & x < 0, \\ \mathbf{u}_{+}(x, y), & x > 0. \end{cases}$$

where the transversal term $\frac{\partial \mathbf{g}(\mathbf{u})}{\partial y}$ is regarded as a source. To achieve that, we firstly solve the homogeneous one-dimensional GRP

(1.7)
$$\frac{\partial \mathbf{u}}{\partial t} + \frac{\partial \mathbf{f}(\mathbf{u})}{\partial x} = 0, \quad t > 0,$$
$$\mathbf{u}(x, y, t = 0) = \begin{cases} \mathbf{u}_{-}(x, y = 0), & x < 0, \\ \mathbf{u}_{+}(x, y = 0), & x > 0, \end{cases}$$

to obtain $(\partial \mathbf{u}/\partial t)^*$. Refer to [1] for details. Next we get the intermediate value of the transversal term $(\partial \mathbf{g}/\partial y)^*$ which can be linearly approximated in the next section. At last, the desired time derivative is given by

(1.8)
$$\left(\frac{\partial \mathbf{u}}{\partial t}\right)^* = \left(\frac{\widetilde{\partial \mathbf{u}}}{\partial t}\right)^* - \left(\frac{\partial \mathbf{g}}{\partial y}\right)^*.$$

2. Linearized calculation of tangential derivatives

By using the Gibbs relation, governing PDEs for primative variables are derived from the conservative Euler equations as

(2.1)
$$\frac{\partial \mathbf{v}}{\partial t} + \mathbf{A} \frac{\partial \mathbf{v}}{\partial x} + \mathbf{B} \frac{\partial \mathbf{v}}{\partial y} = 0,$$

where

(2.2)
$$\mathbf{v} = \begin{bmatrix} \rho \\ u \\ v \\ S \end{bmatrix}, \quad \mathbf{A} = \begin{bmatrix} u & \rho & 0 & 0 \\ \frac{c^2}{\rho} & u & 0 & \frac{1}{\rho} \frac{\partial p}{\partial S} \\ 0 & 0 & u & 0 \\ 0 & 0 & 0 & u \end{bmatrix}, \quad \mathbf{B} = \begin{bmatrix} v & 0 & \rho & 0 \\ 0 & v & 0 & 0 \\ \frac{c^2}{\rho} & 0 & v & \frac{1}{\rho} \frac{\partial p}{\partial S} \\ 0 & 0 & 0 & v \end{bmatrix},$$

GRP SOLVER 3

and the sound speed is defined as $c^2 = \partial p/\partial \rho$. Furthermore, the coefficient matrix **A** has the characteristic decomposition $\mathbf{A} = L\Lambda R$ where

$$(2.3) R = \begin{bmatrix} -\frac{\rho}{2c} & 0 & -\frac{1}{c^2} \frac{\partial p}{\partial S} & \frac{\rho}{2c} \\ \frac{1}{2} & 0 & 0 & \frac{1}{2} \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}, L = \begin{bmatrix} -\frac{c}{\rho} & 1 & 0 & -\frac{1}{\rho c} \frac{\partial p}{\partial S} \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ \frac{c}{\rho} & 1 & 0 & \frac{1}{\rho c} \frac{\partial p}{\partial S} \end{bmatrix}.$$

Linearize (2.1) by evaluating **A** and **B** at the background state \mathbf{v}^* derived from the Riemann solution $\mathbf{u}^* = R^A(0, \mathbf{u}_L, \mathbf{u}_R)$. Denote the linearized coefficient matrix as \mathbf{A}^* and \mathbf{B}^* and the linearized governing equation is

(2.4)
$$\frac{\partial \mathbf{v}}{\partial t} + \mathbf{A}^* \frac{\partial \mathbf{v}}{\partial x} + \mathbf{B}^* \frac{\partial \mathbf{v}}{\partial y} = 0.$$

The Riemann problem

(2.5)
$$\frac{\partial \mathbf{w}}{\partial t} + \mathbf{A}^* \frac{\partial \mathbf{w}}{\partial x} + \mathbf{B}^* \frac{\partial \mathbf{w}}{\partial y} = 0, \quad t > 0,$$
$$\mathbf{w}(x, y, t = 0) = \begin{cases} (\mathbf{v}_y)_L, & x < 0, \\ (\mathbf{v}_y)_R, & x > 0, \end{cases}$$

with respect to $\mathbf{w} = \frac{\partial \mathbf{v}}{\partial y}$ is obtained by differentiating (2.4) togenther with the initial data (1.3). The Riemann problem (2.5) is easy to solve by the approach of the characteristic decomposition. Note that the transversal term $\mathbf{B}^* \frac{\partial \mathbf{w}}{\partial y}$ has no effect on the Riemann solution and can be dropped.

Assume that $u^* - c^* < 0 < u^*$, we have

(2.6)
$$\mathbf{w}^* = R^* I^+ L^* (\mathbf{v}_y)_L + R^* I^- L^* (\mathbf{v}_y)_R,$$

where R^* and L^* are matrices in (2.3) evaluated at \mathbf{v}^* and

Explicit calculations of (2.6) gives us

(2.7)
$$\left(\frac{\partial \rho}{\partial y}\right)^* = -\frac{\rho^*}{2c^*} \left(\Phi_R - \Phi_L\right) - \frac{1}{c^{*2}} \left(\frac{\partial p}{\partial S}\right)^* \left(\frac{\partial S}{\partial y}\right)_L, \quad \left(\frac{\partial u}{\partial y}\right)^* = \frac{1}{2} \left(\Phi_R + \Phi_L\right), \\ \left(\frac{\partial v}{\partial y}\right)^* = \left(\frac{\partial v}{\partial y}\right)_L, \quad \left(\frac{\partial S}{\partial y}\right)^* = \left(\frac{\partial S}{\partial y}\right)_L,$$

where

$$\Phi_R = \left(\frac{\partial u}{\partial y}\right)_R - \frac{1}{\rho^* c^*} \left(\frac{\partial p}{\partial y}\right)_R, \quad \Phi_L = \left(\frac{\partial u}{\partial y}\right)_L + \frac{1}{\rho^* c^*} \left(\frac{\partial p}{\partial y}\right)_L.$$

At last, we have

(2.8)
$$\left(\frac{\partial p}{\partial y}\right)^* = c^{*2} \left(\frac{\partial \rho}{\partial y}\right)^* + \left(\frac{\partial p}{\partial S}\right)^* \left(\frac{\partial S}{\partial y}\right)^* = -\frac{\rho^* c^*}{2} \left(\Phi_R - \Phi_L\right).$$

In computations, the second term on the right hand side of $\left(\frac{\partial \rho}{\partial y}\right)^*$ can be approximated by

$$\begin{split} \frac{1}{c^{*2}} \Big(\frac{\partial p}{\partial S} \Big)^* \Big(\frac{\partial S}{\partial y} \Big)_L &\approx \frac{1}{c^{*2}} \Big(\frac{\partial p}{\partial S} \Big)_L \Big(\frac{\partial S}{\partial y} \Big)_L \\ &\approx \frac{1}{c^{*2}} \left[\Big(\frac{\partial p}{\partial y} \Big)_L - c_L^2 \Big(\frac{\partial \rho}{\partial y} \Big)_L \right] \\ &\approx \frac{1}{c^{*2}} \Big(\frac{\partial p}{\partial y} \Big)_L - \Big(\frac{\partial \rho}{\partial y} \Big)_L . \end{split}$$

Therefore, we have

(2.9)
$$\left(\frac{\partial \rho}{\partial y}\right)^* = \left(\frac{\partial \rho}{\partial y}\right)_L + \frac{1}{c^{*2}} \left[\left(\frac{\partial p}{\partial y}\right)^* - \left(\frac{\partial p}{\partial y}\right)_L \right].$$

The transversal term is

(2.10)
$$\left(\frac{\partial \mathbf{g}}{\partial y}\right)^* = \left(\frac{\partial \mathbf{g}}{\partial \mathbf{v}}\right)^* \left(\frac{\partial \mathbf{v}}{\partial y}\right)^*.$$

3. Three-dimensional extension

This one-and-a-half dimensional GRP solver can be easily extended to solver GRPs of three-dimensional Euler equations

(3.1)
$$\frac{\partial \mathbf{u}}{\partial t} + \frac{\partial \mathbf{f}(\mathbf{u})}{\partial x} + \frac{\partial \mathbf{g}(\mathbf{u})}{\partial y} + \frac{\partial \mathbf{h}(\mathbf{u})}{\partial z} = 0,$$

where

$$\mathbf{u} = (\rho, \rho u, \rho v, \rho w, \rho E)^{\top},$$

$$\mathbf{f}(\mathbf{u}) = (\rho u, \rho u^{2} + p, \rho u v, \rho u w, (\rho E + p) u)^{\top},$$

$$\mathbf{g}(\mathbf{u}) = (\rho v, \rho u v, \rho v^{2} + p, \rho v w, (\rho E + p) v)^{\top},$$

$$\mathbf{h}(\mathbf{u}) = (\rho w, \rho u w, \rho v w, \rho w^{2} + p, (\rho E + p) w)^{\top},$$

$$E = \frac{u^{2} + v^{2} + w^{2}}{2} + e, \ e = e(\rho, S).$$

GRP SOLVER 5

The initial value problem to be solved is

(3.3)
$$\frac{\partial \mathbf{u}}{\partial t} + \frac{\partial \mathbf{f}(\mathbf{u})}{\partial x} = -\frac{\partial \mathbf{g}(\mathbf{u})}{\partial y} - \frac{\partial \mathbf{h}(\mathbf{u})}{\partial z}, \quad t > 0,$$
$$\mathbf{u}(x, y, z, t = 0) = \begin{cases} \mathbf{u}_{-}(x, y, z), & x < 0, \\ \mathbf{u}_{+}(x, y, z), & x > 0. \end{cases}$$

By dropping the source, we first solve the homogeneous one-dimensional GRP

(3.4)
$$\frac{\partial \mathbf{u}}{\partial t} + \frac{\partial \mathbf{f}(\mathbf{u})}{\partial x} = 0, \quad t > 0,$$

$$\mathbf{u}(x, y = 0, z = 0, t = 0) = \begin{cases} \mathbf{u}_{-}(x, y = 0, z = 0), & x < 0, \\ \mathbf{u}_{+}(x, y = 0, z = 0), & x > 0, \end{cases}$$

to obtain $(\widetilde{\partial \mathbf{u}/\partial t})^*$.

The second step is to get $(\partial \mathbf{g}/\partial y)^*$. To achieve that, write the quasi linear form of (3.1) and (3.2) as

(3.5)
$$\frac{\partial \mathbf{v}}{\partial t} + \mathbf{A} \frac{\partial \mathbf{v}}{\partial x} + \mathbf{B} \frac{\partial \mathbf{v}}{\partial y} + \mathbf{C} \frac{\partial \mathbf{v}}{\partial z} = 0,$$

where

(3.6)
$$\mathbf{v} = \begin{bmatrix} \rho \\ u \\ v \\ w \\ S \end{bmatrix}, \quad \mathbf{A} = \begin{bmatrix} u & \rho & 0 & 0 & 0 \\ \frac{c^2}{\rho} & u & 0 & 0 & \frac{1}{\rho} \frac{\partial p}{\partial S} \\ 0 & 0 & u & 0 & 0 \\ 0 & 0 & 0 & u & 0 \\ 0 & 0 & 0 & 0 & u \end{bmatrix}.$$

Definitions of **B** and **C** are ommitted since they do not matter. Again, the sound speed is defined as $c^2 = \partial p/\partial \rho$. The coefficient matrix **A** has the characteristic decomposition $\mathbf{A} = L\Lambda R$ where

$$(3.7) R = \begin{bmatrix} -\frac{\rho}{2c} & 0 & 0 & -\frac{1}{c^2} \frac{\partial p}{\partial S} & \frac{\rho}{2c} \\ \frac{1}{2} & 0 & 0 & 0 & \frac{1}{2} \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \end{bmatrix}, L = \begin{bmatrix} -\frac{c}{\rho} & 1 & 0 & 0 & -\frac{1}{\rho c} \frac{\partial p}{\partial S} \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ \frac{c}{\rho} & 1 & 0 & 0 & \frac{1}{\rho c} \frac{\partial p}{\partial S} \end{bmatrix}.$$

Fix the three coefficient matrices in (3.5) by the Riemann solution \mathbf{u}^* and differentiate the linearized PDE together with the initial data in (3.3). By denoting $\mathbf{w} = \frac{\partial \mathbf{v}}{\partial y}$, we get the

following Riemann problem

(3.8)
$$\frac{\partial \mathbf{w}^{(y)}}{\partial t} + \mathbf{A}^* \frac{\partial \mathbf{w}^{(y)}}{\partial x} + \mathbf{B}^* \frac{\partial \mathbf{w}^{(y)}}{\partial y} + \mathbf{C}^* \frac{\partial \mathbf{w}^{(y)}}{\partial z} = 0, \quad t > 0,$$
$$\mathbf{w}^{(y)}(x, y, z, t = 0) = \begin{cases} (\mathbf{v}_y)_L, & x < 0, \\ (\mathbf{v}_y)_R, & x > 0. \end{cases}$$

Once again, transversal terms $\mathbf{B}^* \frac{\partial \mathbf{w}}{\partial y}$ and $\mathbf{C}^* \frac{\partial \mathbf{w}}{\partial z}$ can be dropped. Assume that $u^* - c^* < 0 < u^*$, we have

(3.9)
$$(\mathbf{w}^{(y)})^* = R^* I^+ L^* (\mathbf{v}_y)_L + R^* I^- L^* (\mathbf{v}_y)_R,$$

where R^* and L^* are matrices in (3.7) evaluated at \mathbf{v}^* and

Explicit calculations of (3.9) gives us

$$(3.10) \qquad \left(\frac{\partial \rho}{\partial y}\right)^* = -\frac{\rho^*}{2c^*} \left(\Phi_R^{(y)} - \Phi_L^{(y)}\right) - \frac{1}{c^{*2}} \left(\frac{\partial p}{\partial S}\right)^* \left(\frac{\partial S}{\partial y}\right)_L, \quad \left(\frac{\partial u}{\partial y}\right)^* = \frac{1}{2} \left(\Phi_R^{(y)} + \Phi_L^{(y)}\right), \\ \left(\frac{\partial v}{\partial y}\right)^* = \left(\frac{\partial v}{\partial y}\right)_L, \quad \left(\frac{\partial w}{\partial y}\right)^* = \left(\frac{\partial w}{\partial y}\right)_L, \quad \left(\frac{\partial S}{\partial y}\right)^* = \left(\frac{\partial S}{\partial y}\right)_L,$$

where

$$\Phi_R^{(y)} = \left(\frac{\partial u}{\partial y}\right)_R - \frac{1}{\rho^* c^*} \left(\frac{\partial p}{\partial y}\right)_R, \quad \Phi_L^{(y)} = \left(\frac{\partial u}{\partial y}\right)_L + \frac{1}{\rho^* c^*} \left(\frac{\partial p}{\partial y}\right)_L.$$

By the EOS $p = p(\rho, S)$, we have

(3.11)
$$\left(\frac{\partial p}{\partial u}\right)^* = c^{*2} \left(\frac{\partial \rho}{\partial u}\right)^* + \left(\frac{\partial p}{\partial S}\right)^* \left(\frac{\partial S}{\partial u}\right)^* = -\frac{\rho^* c^*}{2} \left(\Phi_R^{(y)} - \Phi_L^{(y)}\right).$$

In computations, the second term on the right hand side of $\left(\frac{\partial \rho}{\partial y}\right)^*$ can be approximated by

$$\frac{1}{c^{*2}} \left(\frac{\partial p}{\partial S} \right)^* \left(\frac{\partial S}{\partial y} \right)_L \approx \frac{1}{c^{*2}} \left(\frac{\partial p}{\partial S} \right)_L \left(\frac{\partial S}{\partial y} \right)_L
\approx \frac{1}{c^{*2}} \left[\left(\frac{\partial p}{\partial y} \right)_L - c_L^2 \left(\frac{\partial \rho}{\partial y} \right)_L \right]
\approx \frac{1}{c^{*2}} \left(\frac{\partial p}{\partial y} \right)_L - \left(\frac{\partial \rho}{\partial y} \right)_L.$$

Therefore, we have

(3.12)
$$\left(\frac{\partial \rho}{\partial y}\right)^* = \left(\frac{\partial \rho}{\partial y}\right)_L + \frac{1}{c^{*2}} \left[\left(\frac{\partial p}{\partial y}\right)^* - \left(\frac{\partial p}{\partial y}\right)_L \right].$$

GRP SOLVER 7

The transversal term is

(3.13)
$$\left(\frac{\partial \mathbf{g}}{\partial y}\right)^* = \left(\frac{\partial \mathbf{g}}{\partial \mathbf{v}}\right)^* \left(\frac{\partial \mathbf{v}}{\partial y}\right)^*.$$

Similarly, in order to obtain $(\partial \mathbf{h}/\partial z)^*$, solve the Riemann problem

(3.14)
$$\frac{\partial \mathbf{w}^{(z)}}{\partial t} + \mathbf{A}^* \frac{\partial \mathbf{w}^{(z)}}{\partial z} = 0, \quad t > 0,$$

$$\mathbf{w}^{(z)}(x, y, z, t = 0) = \begin{cases} (\mathbf{v}_z)_L, & x < 0, \\ (\mathbf{v}_z)_R, & x > 0, \end{cases}$$

where $\mathbf{w}^{(z)} = \partial \mathbf{v} / \partial z$. The Riemann solution is

(3.15)
$$(\mathbf{w}^{(z)})^* = R^* I^+ L^* (\mathbf{v}_z)_L + R^* I^- L^* (\mathbf{v}_z)_R,$$

which leads to

$$\left(\frac{\partial \rho}{\partial z}\right)^* = -\frac{\rho^*}{2c^*} \left(\Phi_R^{(z)} - \Phi_L^{(z)}\right) - \frac{1}{c^{*2}} \left(\frac{\partial p}{\partial S}\right)^* \left(\frac{\partial S}{\partial z}\right)_L, \quad \left(\frac{\partial u}{\partial z}\right)^* = \frac{1}{2} \left(\Phi_R^{(z)} + \Phi_L^{(z)}\right),$$

$$\left(\frac{\partial v}{\partial z}\right)^* = \left(\frac{\partial v}{\partial z}\right)_L, \quad \left(\frac{\partial w}{\partial z}\right)^* = \left(\frac{\partial w}{\partial z}\right)_L, \quad \left(\frac{\partial S}{\partial z}\right)^* = \left(\frac{\partial S}{\partial z}\right)_L,$$

$$\left(\frac{\partial p}{\partial z}\right)^* = c^{*2} \left(\frac{\partial \rho}{\partial z}\right)^* + \left(\frac{\partial p}{\partial S}\right)^* \left(\frac{\partial S}{\partial z}\right)^* = -\frac{\rho^* c^*}{2} \left(\Phi_R^{(z)} - \Phi_L^{(z)}\right),$$

where

$$\Phi_R^{(z)} = \left(\frac{\partial u}{\partial z}\right)_R - \frac{1}{\rho^*c^*} \left(\frac{\partial p}{\partial z}\right)_R, \quad \Phi_L^{(z)} = \left(\frac{\partial u}{\partial z}\right)_L + \frac{1}{\rho^*c^*} \left(\frac{\partial p}{\partial z}\right)_L.$$

The transversal term is

(3.17)
$$\left(\frac{\partial \mathbf{h}}{\partial z}\right)^* = \left(\frac{\partial \mathbf{h}}{\partial \mathbf{v}}\right)^* \left(\frac{\partial \mathbf{v}}{\partial z}\right)^*.$$

References

[1] M. Ben-Artzi, J. Li, and G. Warnecke, A direct Eulerian GRP scheme for compressible fluid flows, J. Comput. Phys., 218 (2006), pp. 19–43.