

# The f-wave method for nonlinear conservation laws with spatially varying flux

Xin Yang, Hai Zhu

Course project for Amath 574  
Department of Applied Mathematics  
University of Washington

Mar 12 2015

# Outline

- 1 Review
  - The wave-propagation form
  - Problems in variable coefficient cases
- 2 The f-wave method
  - Definition
  - Advantages
- 3 Nonlinear elastic waves in layered media
  - Model setup

# Review on the wave-propagation form

Given system of conservation laws

$$q_t + f(q)_x = 0,$$

we have the discretization using the wave-propagation form:

$$Q_i^{n+1} = Q_i^n - \frac{\Delta t}{\Delta x} \left( \sum (s^p)^+ \mathcal{W}_{i-1/2}^p + \sum (s^p)^- \mathcal{W}_{i+1/2}^p \right)$$

where  $\mathcal{W}_{i-1/2}^p$  are the waves of discontinuities generated at the interface between cells  $x_{i-1}$  and  $x_i$

# Review on the wave-propagation form

Generally,  $\mathcal{W}_{i-1/2}^p$  is obtain by decomposing the jumps  $Q_i^n - Q_{i-1}^n$  into the eigenvectors of some matrix  $A$  approximating the Jacobian matrix  $\nabla_q f(q)$

$$Q_i^n - Q_{i-1}^n = \sum \mathcal{W}_{i-1/2}^p = \sum \alpha^p r^p$$

Consider generalized Riemann problem

$$\begin{cases} q_t + (u_l q)_x = 0 & \text{if } x < 0 \\ q_t + (u_r q)_x = 0 & \text{if } x > 0 \end{cases}, \quad q(x, 0) = \begin{cases} q_l & \text{if } x < 0 \\ q_r & \text{if } x > 0 \end{cases}$$

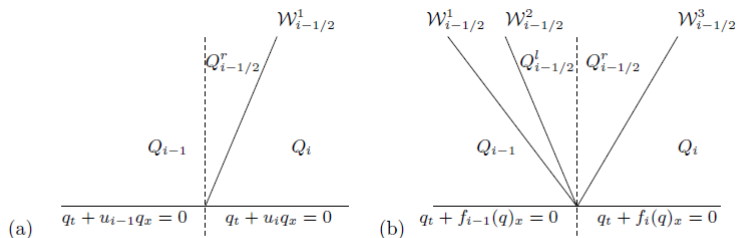


FIG. 1. (a) Riemann solution for the variable-coefficient advection equation in the case  $u_{i-1} > 0$  and  $u_i > 0$ . (b) Structure of the Riemann solution for a generalized Riemann problem with  $m = 3$ .

# What is the f-wave method?

Flux differencing form:

$$Q_i^{n+1} = Q_i^n - \frac{\Delta t}{\Delta x} (f(Q_{i+1/2}) - f(Q_{i-1/2}))$$

we call the wave  $\mathcal{W}$  w-waves. If instead we decompose the difference of flux, we get f-waves  $\mathcal{Z}_{i-1/2}^p$ .

$$f(Q_i) - f(Q_{i-1}) = \sum \beta_{i-1/2}^p r_{i-1/2}^p \equiv \sum \mathcal{Z}_{i-1/2}^p.$$

# Why f-waves?

- Easy to implement.
- Better conservation.
- Directly generalized to the case with source term.

# Conservation: Roe condition

For the standard w-wave propagation form, an approximate Riemann solver is conservative iff

$$A_{i-1/2}(Q_i - Q_{i-1}) = f_i(Q_i) - f_{i-1}(Q_{i-1})$$

is satisfied. However, the conservation is a natural result in the f-wave method

$$Q_i^{n+1} = Q_i^n - \frac{\Delta t}{\Delta x} \left[ \sum \text{sign}((\lambda^p)^-) \mathcal{Z}_{i+1/2}^p + \sum \text{sign}((\lambda^p)^+) \mathcal{Z}_{i-1/2}^p \right]$$

$$Q_{i+1}^{n+1} = Q_{i+1}^n - \frac{\Delta t}{\Delta x} \left[ \sum \text{sign}((\lambda^p)^-) \mathcal{Z}_{i+3/2}^p + \sum \text{sign}((\lambda^p)^+) \mathcal{Z}_{i+1/2}^p \right]$$



# 1D Elastic wave equations

$$\begin{aligned}\epsilon(x, t)_t - u(x, t)_x &= 0 \\ \rho(x)u(x, t)_t - \sigma(\epsilon, x)_x &= 0\end{aligned}$$

The first equation is definition of strain. The second one is the Newton's second law. We shall consider a nonlinear model with exponential relation

$$\sigma(x, t) = \exp(K(x)\epsilon(x, t)) - 1$$

in (Periodically) layered media

$$K(x) = \begin{cases} K_A & \text{if } j\delta < x < (j + \alpha)\delta \text{ for some integer } j, \\ K_B & \text{otherwise.} \end{cases}$$

# Structure of solution to the Riemann problem

The Jacobian

$$f_q(q, x) = \begin{pmatrix} 0 & -\frac{1}{\rho} \\ -\sigma_\epsilon(\epsilon, x) & 0 \end{pmatrix}.$$

Sound speed (eigenvalues)

$$c(q, x) = \sqrt{\frac{\sigma_\epsilon(\epsilon, x)}{\rho(x)}} \implies \text{No transonic rarefaction wave}$$

Therefore no entropy fix is required and we can choose the solution to the Riemann problem to be all shock solution.

# Approximate Riemann solver

Eigenvectors are

$$r^1(q, x) = \begin{pmatrix} 1 \\ Z(q, x) \end{pmatrix}, \text{ for } s^1(q, x) = -\sqrt{\frac{\sigma_\epsilon(\epsilon, x)}{\rho(x)}}$$

$$r^2(q, x) = \begin{pmatrix} 1 \\ -Z(q, x) \end{pmatrix}, \text{ for } s^2(q, x) = \sqrt{\frac{\sigma_\epsilon(\epsilon, x)}{\rho(x)}}$$

where  $Z(q, x) = \rho(x)c(q, x)$  is the impedance.

# Approximate Riemann solver

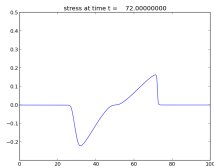
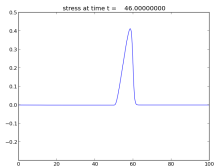
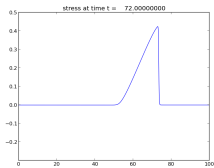
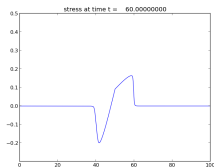
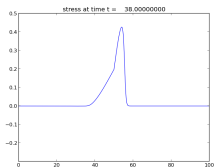
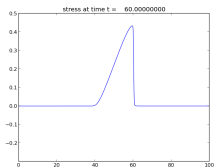
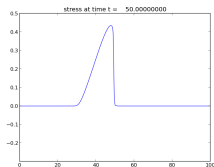
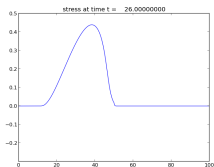
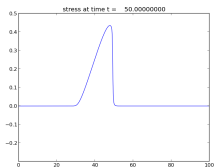
Instead of giving the approximate Jacobian  $A_{i-1/2}$  directly, we specify the eigenvalues and eigenvectors of  $A_{i-1/2}$ :

$$r_{i-1/2}^1 = r_{i-1}^1 = \begin{bmatrix} 1 \\ Z_{i-1} \end{bmatrix}, \quad s_{i-1/2}^1 = -\sqrt{\frac{\sigma'_{i-1}(\epsilon_{i-1})}{\rho_{i-1}}} \quad (1)$$

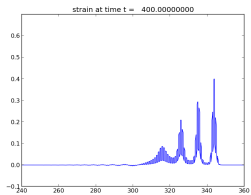
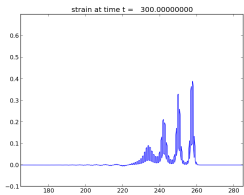
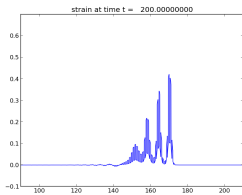
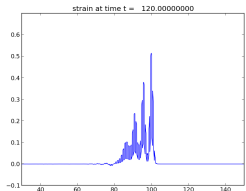
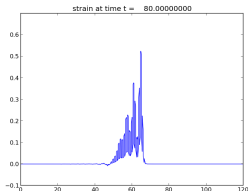
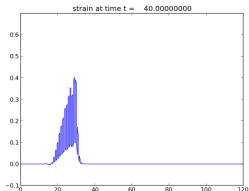
$$r_{i-1/2}^2 = r_i^2 = \begin{bmatrix} 1 \\ -Z_i \end{bmatrix}, \quad s_{i-1/2}^2 = -\sqrt{\frac{\sigma'_i(\epsilon_i)}{\rho_i}} \quad (2)$$

Here we are using eigenvalues and eigenvectors according to the cells where they are.

# Effect of impedance across the interface



# Generation of solitons in layered media



# Question session

Thanks for listening. Questions?

# References I

-  D. S. Bale, R. J. LeVeque, S. Mitran, and J. A. Rossmannith, SIAM J. Sci. Comput 24 (2002), 955-978.
-  Finite Volume Methods for Nonlinear Elasticity in Heterogeneous Media by R. J. LeVeque, Int. J. Numer. Meth. Fluids 40 (2002), pp. 93-104.
-  Randall J. LeVeque and Darryl H. Yong, SIAM J. Appl. Math., 63 (2003), pp. 1539-1560.
-  David I Ketcheson, Randall J. LeVeque Comm. Math. Sci. 10 (2012), pp. 859-874.