Godunov's methods for 1D-Euler Equations

Solve Euler equations

$$\frac{\partial \boldsymbol{w}}{\partial t} + \frac{\partial \boldsymbol{f}(\boldsymbol{w})}{\partial x} = \boldsymbol{0} \qquad x \in (0, \ell), t \in (0, T),
\frac{\partial \boldsymbol{w}(0, t)}{\partial x} = \frac{\partial \boldsymbol{w}(\ell, 0)}{\partial x} = 0 \qquad t \in (0, T),
\boldsymbol{w}(x, 0) = \boldsymbol{w}^{0}(x) \qquad x \in (0, \ell),$$

where

$$\mathbf{w} = (\rho, \rho u, E)^T, \mathbf{f}(\mathbf{w}) = (\rho u, \rho u^2 + p, (E+p)u)^T, p = (\gamma - 1)(E - \frac{1}{2}\rho u^2).$$

Jacobi matrix $\mathbf{A}(\mathbf{w}) = D\mathbf{f}(\mathbf{w})/\underline{D\mathbf{w}}$ is in the form

$$\mathbf{A}(\mathbf{w}) = \begin{pmatrix} 0 & 1 & 0\\ \frac{1}{2}(\gamma - 3)u^2 & (3 - \gamma)u & \gamma - 1\\ u\left[\frac{1}{2}(\gamma - 1)u^2 - H\right] & H - (\gamma - 1)u^2 & \gamma u \end{pmatrix},$$

where

 $H = \frac{a^2}{\gamma - 1} + \frac{1}{2}u^2$ is enthalpy, $a = \sqrt{\frac{\gamma p}{\rho}}$ is speed of sound and $\gamma = 1, 4$ is Poisson adiabatic constant. The eigenvalues and eigenvectors of matrix $\boldsymbol{A}(\boldsymbol{w})$ are

$$\lambda_1(\boldsymbol{w}) = u - a$$
 $\boldsymbol{r}_1(\boldsymbol{w}) = (1, u - a, H - au)^T,$
 $\lambda_2(\boldsymbol{w}) = u$ $\boldsymbol{r}_2(\boldsymbol{w}) = (1, u, \frac{1}{2}u^2)^T,$
 $\lambda_3(\boldsymbol{w}) = u + a$ $\boldsymbol{r}_3(\boldsymbol{w}) = (1, u + a, H + au)^T.$

We denote by $T = (r_1, r_2, r_3)$ the matrix of eigenvectors

$$T = \begin{pmatrix} 1 & 1 & 1 \\ u - a & u & u + a \\ H - au & \frac{1}{2}u^2 & H + au \end{pmatrix},$$

and the inverse matrix by

$$\mathbf{T}^{-1} = \frac{1}{2a^2} \begin{pmatrix} \frac{1}{2}(\gamma - 1)u^2 + au & -a - (\gamma - 1)u & \gamma - 1\\ 2a^2 - (\gamma - 1)u^2 & 2(\gamma - 1)u & -2(\gamma - 1)\\ \frac{1}{2}(\gamma - 1)u^2 - au & a - (\gamma - 1)u & \gamma - 1 \end{pmatrix}$$

and the diagonal matrix of eigenvalues

$$\mathbf{D} = \left(\begin{array}{ccc} u - a & 0 & 0 \\ 0 & u & 0 \\ 0 & 0 & u + a \end{array} \right).$$

Then $\boldsymbol{A}(\boldsymbol{w}) = \boldsymbol{T}(\boldsymbol{w})\boldsymbol{D}(\boldsymbol{w})\boldsymbol{T}^{-1}(\boldsymbol{w}).$

We take an equidistant mesh on the interval $(0, \ell)$, i.e. for N > 1 we set $h = \ell/N$ and we denote $x_j = (j - \frac{1}{2}) h$, j = 1, 2, ..., N. Interval $(0, \ell)$ is union of N finite volumes

$$\begin{split} D_j &= \left[x_{j-\frac{1}{2}}, x_{j+\frac{1}{2}} \right] \equiv \left[(j-1)h, jh \right], \qquad j = 1, 2, \dots, N, \\ \text{where } x_{j-\frac{1}{2}} &= x_j - \frac{1}{2}h, x_{j+\frac{1}{2}} = x_j + \frac{1}{2}h. \text{ On interval } \langle 0, T \rangle \text{ we take the mesh} \\ 0 &< t_0 < t_1 < \dots < t_k < t_{k+1} < \dots < t_{Q-1} < t_Q = T \\ \text{and we denote the time step by } \tau_k = t_k - t_{k-1}. \end{split}$$

From the initial condition we set $\boldsymbol{w}_{j}^{0} = \boldsymbol{w}^{0}(x_{j}), j = 1, \ldots, N$. The boundary conditions will be used the extrapolate B.C., so in fictional finite volumes $D_{0} = [-h, 0]$ and $D_{N+1} = [\ell, \ell + h]$ we prescibe values $\boldsymbol{w}_{0}^{k} = \boldsymbol{w}_{1}^{k}$ and $\boldsymbol{w}_{N+1}^{k} = \boldsymbol{w}_{N}^{k}$ for $k = 0, 1, 2 \ldots$

The general numerical scheme is $\boldsymbol{w}_{j}^{k+1} = \boldsymbol{w}_{j}^{k} - \frac{\tau_{k}}{h} \left(\boldsymbol{H}(\boldsymbol{w}_{j}^{k}, \boldsymbol{w}_{j+1}^{k}) - \boldsymbol{H}(\boldsymbol{w}_{j-1}^{k}, \boldsymbol{w}_{j}^{k}) \right), \quad j = 1, 2 \dots, N, \quad k = 0, 1, \dots,$ where $\boldsymbol{H}(\boldsymbol{w}_{L}, \boldsymbol{w}_{R})$ is numerical flux.

Roe numerical flux $\boldsymbol{H}_{Roe}(\boldsymbol{w}_L, \boldsymbol{w}_R)$ with Harten-Hyman entropy fix: Firstly, for $\boldsymbol{w}_L = (\rho_L, \rho_L u_L, E_L)^T$ and $\boldsymbol{w}_R = (\rho_R, \rho_R u_R, E_R)^T$ we define $\hat{\boldsymbol{w}} \equiv \hat{\boldsymbol{w}}(\boldsymbol{w}_L, \boldsymbol{w}_R) = (\hat{\rho}, \hat{\rho}\hat{u}, \hat{E})^T$, where

$$\hat{\rho} = \left[\frac{1}{2}\left(\sqrt{\rho_L} + \sqrt{\rho_R}\right)\right]^2, \qquad \hat{u} = \frac{\sqrt{\rho_L}u_L + \sqrt{\rho_R}u_R}{\sqrt{\rho_L} + \sqrt{\rho_R}},$$

$$\hat{H} = \frac{\sqrt{\rho_L}H_L + \sqrt{\rho_R}H_R}{\sqrt{\rho_L} + \sqrt{\rho_R}}, \qquad \hat{E} = \frac{1}{\gamma}\hat{\rho}\hat{H} + \frac{\gamma - 1}{2\gamma}\hat{\rho}\hat{u}^2.$$

The speed of sound in new variable $\hat{\boldsymbol{w}}$ is

$$\hat{a} = \sqrt{(\gamma - 1)\left(H - \frac{1}{2}\hat{u}^2\right)}.$$

Let's $\hat{\boldsymbol{\gamma}} = \boldsymbol{T}^{-1}(\hat{\boldsymbol{w}})(\boldsymbol{w}_R - \boldsymbol{w}_L) \equiv (\hat{\gamma}_1, \hat{\gamma}_2, \hat{\gamma}_3)^T$, where the coefficients $\hat{\gamma}_1, \hat{\gamma}_2, \hat{\gamma}_3$ can be calculated:

$$\hat{\gamma}_{2} = \frac{\gamma - 1}{\hat{a}^{2}} \left[(\hat{H} - \hat{u}^{2}) \delta_{1} + \hat{u} \delta_{2} - \delta_{3} \right],$$

$$\hat{\gamma}_{1} = \frac{1}{2\hat{a}} \left[(\hat{u} + \hat{a}) \delta_{1} - \delta_{2} - \hat{a} \hat{\gamma}_{2} \right],$$

$$\hat{\gamma}_{3} = \delta_{1} - \hat{\gamma}_{2} - \hat{\gamma}_{3},$$

where $\delta_1, \delta_2, \delta_3$ are components of vector $\boldsymbol{w}_R - \boldsymbol{w}_L = (\delta_1, \delta_2, \delta_3)^T$. The Roe numerical flux is calculated by:

a) If $\lambda_2(\hat{\boldsymbol{w}}) > 0$, we calculate $\boldsymbol{w}_L^{\star} = \boldsymbol{w}_L + \hat{\gamma}_1 \boldsymbol{r}_1(\hat{\boldsymbol{w}})$ and we set

$$\tilde{\lambda}_1 = \begin{cases} \lambda_1(\boldsymbol{w}_L) \frac{\lambda_1(\boldsymbol{w}_L^{\star}) - \lambda_1(\hat{\boldsymbol{w}})}{\lambda_1(\boldsymbol{w}_L^{\star}) - \lambda_1(\boldsymbol{w}_L)} & \text{for} \quad \lambda_1(\boldsymbol{w}_L) < 0 < \lambda_1(\boldsymbol{w}_L^{\star}) \\ \lambda_1(\hat{\boldsymbol{w}}) & \text{otherwise} \end{cases}$$

and then the numerical flux is

$$\boldsymbol{H}_{Roe}(\boldsymbol{w}_L, \boldsymbol{w}_R) = \boldsymbol{f}(\boldsymbol{w}_L) + \hat{\gamma}_1 \tilde{\lambda}_1^- \boldsymbol{r}_1(\hat{\boldsymbol{w}}).$$

b) If $\lambda_2(\hat{\boldsymbol{w}}) \leq 0$, we calculate $\boldsymbol{w}_R^{\star} = \boldsymbol{w}_R - \hat{\gamma}_3 \boldsymbol{r}_3(\hat{\boldsymbol{w}})$ and we set

$$\tilde{\lambda}_3 = \begin{cases} \lambda_3(\mathbf{w}_R) \frac{\lambda_3(\hat{\mathbf{w}}) - \lambda_3(\mathbf{w}_R^*)}{\lambda_3(\mathbf{w}_R) - \lambda_3(\mathbf{w}_R^*)} & \text{for } \lambda_3(\mathbf{w}_R^*) < 0 < \lambda_3(\mathbf{w}_R) \\ \lambda_3(\hat{\mathbf{w}}) & \text{otherwise} \end{cases}$$

and then the numerical flux is

$$\boldsymbol{H}_{Roe}(\boldsymbol{w}_L, \boldsymbol{w}_R) = \boldsymbol{f}(\boldsymbol{w}_R) - \hat{\gamma}_3 \tilde{\lambda}_3^+ \boldsymbol{r}_3(\hat{\boldsymbol{w}}).$$

The right upper index \pm is used in usual sense, i.e. $a^+ = \max(a, 0)$ and $a^- = \min(a, 0)$.

The time step τ_k is calculated by

$$\tau_k \leq Ch \left(\max_{j=0,\dots,N} \left(|\hat{u}(\boldsymbol{w}_j^k, \boldsymbol{w}_{j+1}^k)| + \hat{a}(\boldsymbol{w}_j^k, \boldsymbol{w}_{j+1}^k) \right) \right)^{-1},$$

where $C \leq 1$ is so called CFL constant, for example C = 0, 9.

Vijayasundaram numerical flux:

$$m{H}_V(m{w}_L,m{w}_R) = m{A}^+(\hat{m{w}})m{w}_L + m{A}^-(\hat{m{w}})m{w}_R,$$
 where $\hat{m{w}} = rac{m{w}_L + m{w}_R}{2}, \ m{A}^\pm = m{T}m{D}^\pmm{T}^{-1}, \ m{D}^\pm = \mathrm{diag}(\lambda_1^\pm,\lambda_2^\pm,\lambda_3^\pm).$

The time step is calculated in the same manner as in Roe flux, the velocity $\hat{u}(\boldsymbol{w}_{j}^{k}, \boldsymbol{w}_{j+1}^{k})$ and the speed of sound $\hat{a}(\boldsymbol{w}_{j}^{k}, \boldsymbol{w}_{j+1}^{k})$ we obtain from $\hat{\boldsymbol{w}}(\boldsymbol{w}_{j}^{k}, \boldsymbol{w}_{j+1}^{k}) := \frac{1}{2} \left(\boldsymbol{w}_{j}^{k} + \boldsymbol{w}_{j+1}^{k}\right), j = 0, 1, \dots, N.$

Steger-Warming numerical flux:

$$oldsymbol{H}_{SW}(oldsymbol{w}_L, oldsymbol{w}_R) = oldsymbol{A}^+(oldsymbol{w}_L) oldsymbol{w}_L + oldsymbol{A}^-(oldsymbol{w}_R) oldsymbol{w}_R$$

The time step is calculated in the same manner as in Roe flux, the velocity $\hat{u}(\boldsymbol{w}_{j}^{k}, \boldsymbol{w}_{j+1}^{k})$ and the speed of sound $\hat{a}(\boldsymbol{w}_{j}^{k}, \boldsymbol{w}_{j+1}^{k})$ we obtain from $\hat{\boldsymbol{w}}(\boldsymbol{w}_{j}^{k}, \boldsymbol{w}_{j+1}^{k}) := \boldsymbol{w}_{j}^{k}, j = 0, 1, \dots, N$.

Van Leer numerical flux with Harten entropy fix:

$$m{H}_{VL}(m{w}_L, m{w}_R) = rac{1}{2} \left[m{f}(m{w}_L) + m{f}(m{w}_R) - |m{A}(\hat{m{w}})| (m{w}_R - m{w}_L)
ight],$$
where $\hat{m{w}} = rac{m{w}_L + m{w}_R}{2}$, $|m{A}| = m{T}|m{D}|m{T}^{-1}$, $|m{D}| = \mathrm{diag}(\phi_\delta(\lambda_1), \phi_\delta(\lambda_2), \phi_\delta(\lambda_3))$, where

$$\phi_{\delta}(\lambda) = \begin{cases} \frac{\lambda^2 + \delta^2}{2\delta} & \text{for } |\lambda| < \delta \\ |\lambda| & \text{for } |\lambda| \ge \delta \end{cases}$$

and $\delta \in (0.1, 1)$ is parameter, which depend on solved problem and must be well-corrected.

The time step is calculated in the same manner as in Roe flux, the velocity $\hat{u}(\boldsymbol{w}_{j}^{k}, \boldsymbol{w}_{j+1}^{k})$ and the speed of sound $\hat{a}(\boldsymbol{w}_{j}^{k}, \boldsymbol{w}_{j+1}^{k})$ we obtain from $\hat{\boldsymbol{w}}(\boldsymbol{w}_{j}^{k}, \boldsymbol{w}_{j+1}^{k}) = \frac{1}{2}(\boldsymbol{w}_{j}^{k} + \boldsymbol{w}_{j+1}^{k}), j = 0, 1, \dots, N.$

Test problems:

$$\frac{\partial \boldsymbol{w}}{\partial t} + \frac{\partial \boldsymbol{f}(\boldsymbol{w})}{\partial x} = \boldsymbol{0}, \quad \boldsymbol{w}(x,0) = \begin{cases} \boldsymbol{w}_L & \text{for } x < x_0 \\ \boldsymbol{w}_R & \text{for } x > x_0, \end{cases}$$

 $\frac{\partial \boldsymbol{w}}{\partial t} + \frac{\partial \boldsymbol{f}(\boldsymbol{w})}{\partial x} = \boldsymbol{0}, \quad \boldsymbol{w}(x,0) = \begin{cases} \boldsymbol{w}_L & \text{for } x < x_0 \\ \boldsymbol{w}_R & \text{for } x > x_0, \end{cases}$ where $x \in (0,\ell)$, $t \in (0,T)$. The initial data for $\boldsymbol{w}_L = (\rho_L, \rho_L u_L, E_L)^T$ and $\boldsymbol{w}_R = (\rho_R, \rho_R u_R, E_R)^T$ are in the following table.

test	ℓ	T	x_0	$ ho_L$	u_L	p_L	ρ_R	u_R	p_l
0	1	0.2	0.5	1	0	1	0.125	0	0.1
1	1	0.2	0.3	1	0.75	1	0.125	0	0.1
2	1	0.15	0.5	1	-2	0.4	1	2	0.4
3	1	0.012	0.5	1	0	1000	1	0	0.01
4	1	0.035	0.4	5.99924	19.5975	460.894	5.99942	-6.19633	46.0950
5	1	0.012	0.8	1	-19.59754	1000	1	-19.59745	0.01