

Numerical Methods for 1D Computational Fluid Dynamics

Developer: Hasan Eruslu (University of Delaware)

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Contents

1	Finite difference for waves	1
1.1	Example on 1D linear advection equation	1
2	Finite volume for waves	2
2.1	Example on 1D linear advection equation	2
2.2	General solver with Lax-Friedrich's flux	3
3	Exact solution for some nonlinear wave equations	5
3.1	Burgers' equation	5
4	Tools for wave problems	7
4.1	Newton's iteration	7
4.2	Runge-Kutta method	8
5	Simulations	9
5.1	Exact solution of Burger's equation	9
5.2	Other non-linear waves	10

1 Finite difference for waves

1.1 Example on 1D linear advection equation

The linear advection equation in 1D is

$$\begin{aligned}\frac{d}{dt}u(x, t) + c\frac{d}{dx}(u(x, t)) &= 0 \quad \text{on } [a, b] \cup [0, T] \\ u(x, 0) &= u_0(x) \quad \text{on } [a, b]\end{aligned}$$

Here we will be interested in constant c and periodic boundary conditions i.e. $u(a) = u(b)$. We know the exact solution is

$$u(x, t) = u_0(x - ct).$$

Therefore there is no need for a solver. Here we will implement two numerical scheme as a demonstration of basic finite difference methods

1. Downwind scheme. Stable when $c > 0$.

$$\frac{u_j^{n+1} - u_j^n}{\Delta t} - c\frac{u_j^n - u_{j-1}^n}{\Delta x} = 0$$

2. Upwind scheme. Stable when $c < 0$.

$$\frac{u_j^{n+1} - u_j^n}{\Delta t} - c \frac{u_{j+1}^n - u_j^n}{\Delta x} = 0$$

Note. These methods are $\mathcal{O}(\Delta t + \Delta x)$ when they are stable. However they introduce some numerical dissipation for large time T . For better accuracy refine the numerical space and choose the CFL constant $\frac{\Delta t}{\Delta x} = 1$.

```
function u = LinearAdvectionFDSolver1D(u0,a,dx,dt,intervalx,finalT,...
    scheme_option)
%
% u = LinearAdvectionFDSolver1D(u0,a,dx,dt,intervalx,finalT,scheme_option)
%
% Solves u_t + c u_x = 0 with periodic boundary conditions
%
% Input:
%   u0          : Vectorized functional handle for initial data
%                 u(x,0)
%   a           : Scalar
%   dx          : The distance between adjacent grid points in space
%   dt          : The distance between adjacent grid points in time
%   intervalx   : 2 x 1 vector for space domain of u(x,t)
%   finalT      : A positive number for the final time
%   scheme_option : (1) u^(n+1)_(j) = u^n_j - c*lambda*(u^n_j - u^n_(j-1))
%                  (2) u^(n+1)_(j) = u^n_j - c*lambda*(u^n_(j+1) - u^n_j)
%
% Output:
%   u           : Nt x Nx matrix of numerical approximation of the
%                 solution of Burgers' Equation in 1D. Here Nt and Nx
%                 are the dimensions of discretization space of
%                 intervalx and [0, finalT]
%
% Last update: March 13, 2018

intervalt = [0 finalT];
% setting up the discrete problem
xx = intervalx(1) : dx : intervalx(2);
tt = intervalt(1)+dt : dt : intervalt(2)-dt;
% looping over x&t to find calculate solution u(x,t)
Nx = length(xx);
Nt = length(tt);
u = zeros(Nt,Nx);
un = u0(xx);
c = dt/dx;
for nt = 1 : Nt
    switch scheme_option
        case 1 % (1) u^(n+1)_(j) = u^n_j - c*lambda*(u^n_j - u^n_(j-1))
            un(2:end) = un(2:end) - a*c*(un(2:end) - un(1:end-1)); % 1 x Nx vector
            un(1) = un(end);
        case 2 % (2) u^(n+1)_(j) = u^n_j - c*lambda*sw(u^n_(j+1) - u^n_j)
            un(1:end-1) = un(1:end-1) - a*c*(un(2:end) - un(1:end-1));
            un(end) = un(1);
    end
    u(nt,:) = un;
end
```

2 Finite volume for waves

For the problem

$$u_t + (f(u))_x = 0$$

we implement the conservative finite volume scheme with upwind flux

$$\frac{d}{dt}\bar{u}_j(t) + \frac{1}{\Delta x}(\hat{f}_{j+1/2} - \hat{f}_{j-1/2}) = 0.$$

2.1 Example on 1D linear advection equation

In particular when $f(u) = u$, and upwind flux is set to $\hat{f}_{j+1/2} = u_{j+1/2}^-$. We implement a third order reconstruction for $u_{j+1/2}^-$ in the following way

$$u_{j+1/2}^- = -\frac{1}{6}\bar{u}_{j-1} + \frac{5}{6}\bar{u}_j + \frac{1}{3}\bar{u}_{j+1}.$$

The function `LinearAdvectionFVSolver.m` uses the finite volume scheme given above with a third order Runge Kutta temporal solver (see Section 4.2).

```
function u = LinearAdvectionFVSolver1D(U0,a,dx,dt,intervalx,...
    finalT,scheme_option)
%
% u = LinearAdvectionFVSolver1D(U0,a,dx,dt,intervalx,finalT,scheme_option)
%
% Solves u_t + a u_x = 0 with periodic boundary conditions
%
% Input:
%   U0          : Vectorized functional handle, antiderivative of
%                 initial data u(x,0)
%   a           : Scalar
%   dx          : The distance between adjacent grid points in space
%   dt          : The distance between adjacent grid points in time
%   intervalx   : 2 x 1 vector for space domain of u(x,t)
%   finalT      : A positive number for the final time
%   scheme_option : (3) Third order Finite Volume and Runge Kutta
%                   d/dt \bar{u}_j
%                   + 1/Deltax(\hat{f}_{j+1/2} - \hat{f}_{j-1/2}) = 0
%                   \hat{f}_{j+1/2} = u_{j+1/2}^- upwind flux
%
% Output:
%   u           : Nt x Nx matrix of numerical approximation of the
%                 solution of Burgers' Equation in 1D. Here Nt and Nx
%                 are the dimensions of discretization space of
%                 intervalx and [0, finalT]
%
% Last update: April 24, 2018

% setting up the discrete problem
xx = intervalx(1) : dx : intervalx(2)-dx;
tt = dt : dt : finalT;
% finite volume scheme
flux1 = @(u) (-1/6)*[u(end) u(1:end-1)] + (5/6)*u + (1/3)*[u(2:end) u(1)];
flux2 = @(u) flux1([u(end) u(1:end-1)]);
f = @(u) (-a/dx)*(flux1(u) - flux2(u)); %RHS of Runge Kutta
Nx = length(xx);
Nt = length(tt);
u = zeros(Nt,Nx);
% initial condition
un = (U0([xx(2:end) xx(1)]) - U0(xx))/dx; % 1 x (Nx - 1)
for nt = 1 : Nt
    switch scheme_option
        case 3 % Runge Kutta 3rd order
            un = RungeKuttaSolver(un,f,nt,dt,3);
    end
    u(nt,:) = un;
end
```

2.2 General solver with Lax-Friedrich's flux

The function `LaxFriedrichsSolver1D.m` implements a third order space-time solver using the Lax-Friedrichs flux

$$\hat{f}_{j+1/2} = \hat{f}(u_{j+1/2}^-, u_{j+1/2}^+) = \frac{1}{2} \left(f(u_{j+1/2}^-) + f(u_{j+1/2}^+) \right) + \frac{\alpha}{2} \left(u_{j+1/2}^- - u_{j+1/2}^+ \right),$$

with $\alpha = \max_u |f'(u)|$ and the following third order reconstructions

$$u_{j+1/2}^- = -\frac{1}{6}\bar{u}_{j-1} + \frac{5}{6}\bar{u}_j + \frac{1}{3}\bar{u}_{j+1}, \quad u_{j+1/2}^+ = \frac{1}{3}\bar{u}_j + \frac{5}{6}\bar{u}_{j+1} - \frac{1}{6}\bar{u}_{j+2}.$$

Minmod correction. The function `LaxFriedrichsSolver1D.m` also has the option to use minmod correction, a tool helpful for wave simulations in case of shock formation. When minmod correction is preferred, we switch to the following total variation diminishing scheme with

$$u_{j+1/2}^- = \bar{u}_j + \minmod(u_{j+1/2}^- - \bar{u}_j, \bar{u}_{j+1} - \bar{u}_j, \bar{u}_j - \bar{u}_{j-1}),$$

where

$$\minmod(a, b, c) = \begin{cases} \text{sign}(a) \min\{|a|, |b|, |c|\}, & \text{if } \text{sign}(a) = \text{sign}(b) = \text{sign}(c), \\ 0, & \text{otherwise.} \end{cases}$$

Similarly

$$u_{j+1/2}^+ = \bar{u}_{j+1} + \minmod(\bar{u}_{j+1} - u_{j+1/2}^+, \bar{u}_{j+1} - \bar{u}_j, \bar{u}_{j+2} - \bar{u}_{j+1}).$$

```
function uh = LaxFriedrichsSolver1D(U0,f,fp,dx,dt,intervalx,T,...
    scheme_option)
%
% uh = LaxFriedrichsSolver1D(U0,f,fp,dx,dt,intervalx,T,scheme_op)
%
% Solves u_t + f(u)_x = 0    for x in intervalx, t in [0,T]
% with periodic boundary conditions
%
% Input:
%   U0      : Function handle, antiderivative of initial data u0
%   f       : Function handle
%   fp      : Function handle, derivative of f
%   dx      : The distance between adjacent grid points in space
%   dt      : The distance between adjacent grid points in time
%   intervalx : 2 x 1 vector for space domain of u(x,t)
%   T       : Final time for time domain of u(x,t)
%   scheme_option : A number from the set {1,3,4} where
%                   (1) 1st space and time
%                   (3) 3rd space and time scheme
%                   (4) 3rd space and time scheme with minmod correction
%
% Output:
%   uh      : Nt x Nx matrix of numerical approximation of the
%             solution of the PDE in 1D. Here Nt and Nx are the
%             dimensions of discretization spaces for t and x
%
% Last update: December 4, 2018
%
% setting up the discrete problem
xx = intervalx(1) : dx : intervalx(2)-dx;
tt = dt : dt : T;
% initial condition
```

```

un = (U0([xx(2:end) xx(1)]) - U0(xx))/dx; % 1 x (Nx - 1)
% initializing the solution
Nx = length(xx); Nt = length(tt);
uh = zeros(Nt,Nx);
alpha = max(abs(fp(un)));
uminus = @(u) (-1/6)*[u(end) u(1:end-1)] + (5/6)*u + (1/3)*[u(2:end) u(1)];
uplus = @(u) (1/3)*u + (5/6)*[u(2:end) u(1)] - (1/6)*[u(3:end) u(1:2)];
switch scheme_option
    case 1 % 1st order space and time
        flux = @(u) 0.5*(f(u)+f([u(2:end) u(1)]))+alpha*(u-[u(2:end) u(1)]));
    case 3 % 3rd space and time
        flux = @(u) 0.5*(f(uminus(u))+f(uplus(u))+...
            alpha*(uminus(u)-uplus(u)));
    case 4 % 3rd order space and time with minmod correction
        signer = @(a,b,c) 1-0.5*(abs(sign(a)-sign(b)) + ...
            abs(sign(b)-sign(c)) + abs(sign(c)-sign(a)));
        minmod = @(a,b,c) sign(a).*signer(a,b,c)...
            .*min([abs(a);abs(b);abs(c)],[],1);
        uminusUp = @(u) u + minmod(uminus(u)-u,[u(2:end) u(1)]-u,...
            u-[u(end) u(1:end-1)]);
        uplusUp = @(u) [u(2:end) u(1)] - minmod([u(2:end) u(1)] - ...
            uplus(u),[u(2:end) u(1)]-u,[u(3:end) u(1:2)]-[u(2:end) u(1)]);
        flux = @(u) 0.5*(f(uminusUp(u))+f(uplusUp(u))+...
            alpha*(uminusUp(u)-uplusUp(u)));
end

spatial_disc = @(yn) (-1/dx)*(flux(yn) - flux([yn(end) yn(1:end-1)]));
linear_scheme=(scheme_option==1);
for nt = 1 : Nt
    if ~linear_scheme
        un = RungeKuttaSolver(un,spatial_disc,dt,3);
    else
        un = un + dt*spatial_disc(un);
    end
    uh(nt,:) = un;
end

```

3 Exact solution for some nonlinear wave equations

3.1 Burgers' equation

Burgers' Equation in 1D is

$$\begin{aligned} \frac{d}{dt}u(x,t) - \frac{d}{dx}(u(x,t)^2/2) &= 0 && \text{on } [a,b] \cup [0,T] \\ u(x,0) &= u_0(x) && \text{on } [a,b] \end{aligned}$$

where $a < b$ are real numbers. Since solution of this equation is constant on characteristics, for given pair of (x, t) we know that

$$u(x, t) = u_0(x_\star),$$

where

$$\frac{x - x_\star}{t - 0} = u_0(x_\star).$$

We find this x_\star numerically using a Newton's iteration. To do this **BurgersSolver1D** does the following

1. Discretize the spatial and temporal domain as $\{x_n\}_{n=1}^N$ and $\{t_m\}_{m=1}^M$
2. Loops over n, m to compute $x_\star^{m,n}$

Note. The computation at each step is independent from each other. Therefore this loop can be parallelized. This is done via the function `BurgersSolver1DPar.m`.

```
function u = BurgersSolver1D(u0,u0p,dx,dt,intervalx,intervalt,MAX_ITER,EPS)
%
% u = BurgersSolver1D(u0,u0p,dx,dt,intervalx,intervalt,MAX_ITER,EPS)
%
% Input:
% u0      : Functional handle for initial data: u(x,0)
% u0p     : Function handle, derivative of u0
% dx      : The distance between adjacent grid points in space
% dt      : The distance between adjacent grid points in time
% intervalx : 2 x 1 vector for space domain of u(x,t)
% intervalt : 2 x 1 vector for time domain of u(x,t)
% MAX_ITER : An integer. Maximum number of iterations that is allowed
%           : for the Newton's iteration (Suggested 20)
% EPS     : Accuracy of Newton's method. (Suggested 1e-05)
%
% Output:
% u       : Nt x Nx matrix of numerical approximation of the
%           : solution of Burgers' Equation in 1D. Here Nt and Nx are
%           : the dimensions of discretization space of intervalx and
%           : intervalt
%
% Last update: February 25, 2018

% setting up the discrete problem
xx = intervalx(1) : dx : intervalx(2);
tt = intervalt(1)+dt : dt : intervalt(2)-dt;
% looping over x&t to find calculate solution u(x,t)
Nx = length(xx);
Nt = length(tt);
u = zeros(Nt,Nx);
for nt = 1 : Nt
    for nx = 1 : Nx
        f = @(x) tt(nt) * u0 (x) + x - xx(nx);
        fp = @(x) tt(nt) * u0p (x) + 1;
        if nx == 1
            x0 = xx(nx);
        else
            x0 = xstar;
        end
        % using Newton's method to find the solution to
        % (x - xstar)/(t - 0) = u0(xstar)
        xstar = NewtonSolution1D(f,fp,x0,MAX_ITER,EPS);
        u(nt,nx) = u0(xstar);
    end
end
```

```
function u = BurgersSolver1DPar(u0,u0p,dx,dt,intervalx,intervalt,MAX_ITER,EPS)
%
% u = BurgersSolver1DPar(u0,u0p,dx,dt,intervalx,intervalt,MAX_ITER,EPS)
%
% Input:
% u0      : Functional handle for initial data: u(x,0)
% u0p     : Function handle, derivative of u0
% dx      : The distance between adjacent grid points in space
% dt      : The distance between adjacent grid points in time
% intervalx : 2 x 1 vector for space domain of u(x,t)
% intervalt : 2 x 1 vector for time domain of u(x,t)
```

```

% MAX_ITER : An integer. Maximum number of iterations that is allowed
%            for the Newton's iteration (Suggested 20)
% EPS      : Accuracy of Newton's method. (Suggested 1e-05)
%
% Output:
% u         : Nt x Nx matrix of numerical approximation of the
%            solution of Burgers' Equation in 1D. Here Nt and Nx are
%            the dimensions of discretization space of intervalx and
%            intervaly
%
% Last update: March 13, 2018

% setting up the discrete problem
xx = intervalx(1) : dx : intervalx(2);
tt = intervalt(1)+dt : dt : intervalt(2);
% looping over x&t to find calculate solution u(x,t)
Nx = length(xx);
Nt = length(tt);
u = zeros(Nt,Nx);
xx1=xx(1);
parfor nt = 1 : Nt
    v = zeros(1,Nx);
    x0 = xx1;
    f = @(x) tt(nt) * u0 (x) + x - xx1;
    fp = @(x) tt(nt) * u0p (x) + 1;
    % using Newton's method to find the solution to
    % (x - xstar)/(t - 0) = u0(xstar)
    xstar = NewtonSolution1D(f,fp,x0,MAX_ITER,EPS);
    v(1) = u0(xstar);
    for nx = 2 : Nx
        f = @(x) tt(nt) * u0 (x) + x - xx(nx);
        fp = @(x) tt(nt) * u0p (x) + 1;
        x0 = xstar;
        % using Newton's method to find the solution to
        % (x - xstar)/(t - 0) = u0(xstar)
        xstar = NewtonSolution1D(f,fp,x0,MAX_ITER,EPS);
        v(nx) = u0(xstar);
    end
    u(nt,:) = v;
end

```

4 Tools for wave problems

4.1 Newton's iteration

To find the solution of $f(x) = 0$, $x \in \mathbb{R}$:

- Start from a logical point x_0
- At step $n \geq 1$ compute the search direction

$$d = -f(x_n)/f'(x_n)$$

- To avoid overshooting the search direction, we do a line search. Define

$$h(\lambda) = \frac{d}{d\lambda}(f(x_n + \lambda d))^2$$

- Start with $\lambda_1 = 0$ and $\lambda_2 = \lambda_{\text{MAX}}$
- At each step check $h((\lambda_1 + \lambda_2)/2)$

- If positive set $\lambda_2 \leftarrow (\lambda_1 + \lambda_2)/2$
- If negative set $\lambda_1 \leftarrow (\lambda_1 + \lambda_2)/2$

This line search minimizes $|f(x_n + \lambda d)|$.

This can be achieved by `NewtonSolution1D.m`. The iteration stops

- If it reaches maximum number of iterations given by the user
- If it achieves x_* such that $|f(x_*)| < \epsilon$ where ϵ is given by the user

```
function xstar = NewtonSolution1D(f,fp,x0,MAX_ITER,EPS)
%
% xstar = NewtonSolution1D(f,fp,x0,MAX_ITER,EPS)
%
% Input:
%   f          :   Function handle of a single variable
%   fp         :   Function handle, derivative of f
%   MAX_ITER   :   Maximum number of iteration
%   EPS        :   Accuracy. (See the description of output)
%   x0         :   Initial guess for the zero of the function f.
%
% Output:
%   xstars     :   Numerical approximation of a zero of f such that
%                  either |f(xstar)| < EPS or the approximation at the
%                  iteration number max_iteration
%
% Last update: February 25, 2018
%
MAX_LUP=1;
xn=x0;
for n = 1:MAX_ITER
    d = -f(xn)/fp(xn); % direction of the solution
    % line search
    Lup = MAX_LUP; % max search distance
    Llo = 0; % minimum search distance
    h = @(lambda) 2*d*f(xn + lambda*d)*fp(xn+lambda*d);
    % derivative of the minimizer: f^2(xn + lambda*d)
    % looping to minimize h(L)
    for i = 1:MAX_ITER
        L = (Lup + Llo)/2;
        if h(L) > 0
            Lup = L;
        elseif h(L) < 0
            Llo = L;
        end

        if abs(h(L)) < EPS
            break
        end
    end
    xn = xn + d*L; % approximation after line search
    if abs(f(xn)) < EPS
        break
    end
end
xstar = xn;
return
```


4.2 Runge-Kutta method

The goal of `RungeKuttaSolver.m` is solving an ODE in the form of

$$\frac{d}{dt}y = f(y, t).$$

Currently we only implement the third order Runge-Kutta which reads as

$$\begin{aligned}y^{(1)} &= y^n + \Delta t f(y^n) \\ y^{(2)} &= \frac{3}{4}y^n + \frac{1}{4}y^{(1)} + \frac{\Delta t}{4}f(y^{(1)}) \\ y^{n+1} &= \frac{1}{3}y^n + \frac{2}{3}y^{(2)} + \frac{2\Delta t}{3}f(y^{(2)})\end{aligned}$$

```
function ynp1 = RungeKuttaSolver(yn,f,dt,order)
%
% ynp1 = RungeKuttaSolver(yn,f,dt,order)
%
% Implements one step of Runge Kutta method for the ODE
% d/dt y = f(y,t)
%
%
% Input:
%   yn      :   N x 1 vector, current time step approximation
%   f       :   Vectorized function handle
%   dt      :   Real number, step length
%   order   :   Integer
%
% Output:
%   ynp1    :   N x 1 vector, next time step approximation
%
% Last update: April 23, 2018

switch order
case 3
    y1 = yn + dt*f(yn);
    y2 = (3/4)*yn + (1/4)*y1 + (dt/4)*f(y1);
    ynp1 = (1/3)*yn + (2/3)*y2 + (2*dt/3)*f(y2);
end
```

5 Simulations

5.1 Exact solution of Burger's equation

By setting the following parameters

- Initial condition and its derivative: `u0`, `u0p`
- Space interval : `intervalx`
- Final time : `Tstar`
- Space and time step sizes : `dt`, `dx`

`Script.BurgersSolver1D.m` plots the animated solution of the Burger's Equation described in Section 3.1.

```

% Script to test Burgers Solver
% Last update: March 14, 2018
close all; clear; clc; tic;
% initial condition
u0 = @(x) sin(x);
u0p = @(x) cos(x);
figure_option = 2;
% 1 for plot of solutions at some given time steps
% 2 for plotting an animated solution
% discretization parameters
intervalx = [-7 7];
dx=0.1; % space discretization
xx = intervalx(1) : dx : intervalx(2);
Tstar = 1; % the time where shock developes
intervalt = [0 Tstar];
dt=0.01; % time discretization
MAX_ITER = 20; % Max number of iterarions for Newton's method which occurs
EPS = 1e-14; % Accuracy of Newton's method
% in the solver
u = BurgersSolver1DPar (u0,u0p,dx,dt,intervalx,intervalt,MAX_ITER,EPS);
switch figure_option
    case 1
        time_vec = [Tstar/3, Tstar/2, 2*Tstar/3, 4*Tstar/5];
        time_ind = floor(time_vec/dt);
        plot(xx, u(time_ind(1),:),xx, u(time_ind(2),:),xx, ...
            u(time_ind(3),:),xx, u(time_ind(4),:));
        title('Burgers Solution','interpreter','latex')
        str1 = 'u(x,1/3)'; str2 = 'u(x,1/2)'; str3 = 'u(x,2/3)';
        str4 = 'u(x,4/5)';
        h = legend(str1,str2,str3,str4,'Location','northeast');
        set(h,'interpreter','latex')
        set(gca,'FontSize',16);
        xlim(intervalx);
    case 2
        tt = dt : dt : Tstar;
        Nt = size(tt,2);
        figure
        for nt = 1 : Nt
            plot(xx, u(nt,:));
            title(['time = ' num2str(tt(nt))]);
            pause(0.01);
        end
end
toc;

```

5.2 Other non-linear waves

Numerical approximation of the waves described in Section 2 can be simulated via the script `Script.LaxFriedrichsSolver1D.m`. The script depends on the following parameters

- Nonlinear term and its derivative : `f`, `fp`
- Initial condition, its integral and derivative : `u0`, `U0`, `u0p`
- Refinements : `refienement_vector`
- Final time : `finalT`
- CFL condition ratio : `CFL`

- Display option : `display_option` helps to either compute the order of convergence, or plot the animated numerical solution vs. exact solution

```
% Script to test LaxFriedrichsSolver3rOrder1D
% Last update: April 24, 2018
% Solves  $u_t + f(u)_x = 0$  for  $x$  in  $intervalx$ ,  $t$  in  $[0,T]$ 
% with periodic boundary conditions
% Using third order space and time approximations

clear;close all;clc;tic;
% PARAMETERS
f = @(u) u.^2/2;
fp = @(u) u; % derivative of f
intervalx = [-pi pi]; % interval of x
% initial condition
initial_option = 1; % (1) sin x
scheme_option = 4; % (3) 3rd order
% (4) 3rd order with minmod correction
display_option = 2; % (1) error and order of convergence after refinements
% (2) plotting an animated solution vs exact solution
% (3) plotting refined solutions at the final time step
switch initial_option
    case 1
        u0 = @(x) sin(x);
        U0 = @(x) -cos(x);
        u0p = @(x) cos(x);
end
% discretization parameters
refinement_size = [40,80,160,320,640];
dx_vector=(intervalx(2)-intervalx(1))./refinement_size;
finalT = 0.5; % the final time
CFL=0.5;
dt_vector=CFL*dx_vector; % time discretization
MAX_ITER = 40; % Max number of iterations for Newton's method
EPS = 1e-15; % Accuracy of Newton's method

% SOLVER
err_vector=[];
for ind=1:length(dx_vector)
    dx=dx_vector(ind);
    xx = intervalx(1)+dx/2 : dx : intervalx(2)-dx/2;
    dt=dt_vector(ind);
    numFinalT=(floor(finalT/dt))*dt;
    if display_option~=2
        startT=numFinalT-dt;
    else
        startT=0;
    end
    if initial_option == 1
        intervalxP = [intervalx(1)+dx/2 intervalx(2)-dx/2];
        uexacNhalf = BurgersSolver1DPar (u0,u0p,dx,dt,intervalxP,...
            [startT,numFinalT],MAX_ITER,EPS);
        uexacN = BurgersSolver1DPar (u0,u0p,dx,dt,intervalx,...
            [startT,numFinalT],MAX_ITER,EPS);
        % third order numerical integration to approximate cell average
        uexac = (1/6)*(uexacN(:,1:end-1) + uexacN(:,2:end) + 4*uexacNhalf);
    end
    uh = LaxFriedrichsSolver1D(U0,f,fp,dx,dt,intervalx,finalT,scheme_option);
    error=dx*sum(abs(uh(end,:)-uexac(end,:)));
    err_vector=[err_vector;error];%#ok
    if display_option==3
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        uh_plot{ind}=uh(end,:);%#ok
    end
end

% DISPLAY
disp('Error and the order of convergence:')
%order = log(err_vector(1:end-1)./err_vector(2:end))/log(2);
order = 0.5*err_vector(1:end-1)./err_vector(2:end);
order = [0;order];
disp([err_vector order]);

switch display_option
    case 2
        disp('Solution for the refined mesh')
        tt = dt : dt : finalT;
        figure
        for nt = 1 : size(uh,1)
            if initial_option == 1
                plot(xx, uh(nt,:),xx,uexac(nt,:));
            end
            title(['time = ' num2str(tt(nt))]);
            pause(0.1);
        end
        legend('Numerical','Exact');
    case 3
        figure;
        for ind=1:length(dx_vector)
            dx=dx_vector(ind);
            xx = intervalx(1)+dx/2 : dx : intervalx(2)-dx/2;
            plot(xx, uh_plot{ind});
            hold on;
            strN = num2str(floor((intervalx(2)-intervalx(1))/dx_vector(ind)));
            legends{ind}=['N = ' strN];%#ok
        end
        title(['Numerical solution using minmod at time T=' num2str(numFinalT)]);
        legend(legends,'Location','southeast');
        xlabel('x','interpreter','latex');
        ylabel('Cell averages')
        set(gca,'FontSize',16)
    end
end
toc;

```