

Detecting troubled-cells on two-dimensional unstructured grids using a neural network



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ARTICLE INFO

Article history:

Received 30 October 2018

Received in revised form 6 May 2019

Accepted 20 July 2019

Available online 24 July 2019

Keywords:

Conservation laws

Discontinuous Galerkin

Troubled-cell indicator

Artificial neural network

Unstructured mesh

ABSTRACT

In a recent paper (Ray and Hesthaven, 2018) [38], we proposed a new type of troubled-cell indicator to detect discontinuities in the numerical solutions of one-dimensional conservation laws. This was achieved by suitably training an artificial neural network on canonical local solution structures for conservation laws. The proposed indicator was independent of problem-dependent parameters, giving it an advantage over existing limiter-based indicators. In the present paper, we extend this approach to train a similar network capable of detecting troubled-cells on two-dimensional unstructured grids. The proposed network has a smaller architecture compared to its one-dimensional predecessor, making it computationally efficient. Several numerical results are presented to demonstrate the performance of the new indicator.

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1. Introduction

Solutions of (non-linear) hyperbolic conservation laws are known to be inherently discontinuous [15]. As a result, the approximate solution obtained with high-order numerical methods typically suffers from Gibbs oscillations, which can lead to numerical instabilities. Several strategies have been proposed during the past few decades to control these spurious oscillations. In the context of Runge-Kutta discontinuous Galerkin (RKDG) schemes [9,13,24], a popular method involves limiting the numerical solution in a post-processing step after each Runge-Kutta substage, using slope-limiters [11,10,12,8], moment limiters [6,28] or WENO-based limiters [33,35,36,1]. Limiting the solution in every element of the mesh deteriorates the accuracy in smooth regions and increases the computational cost.

In order to localize the limiting to the relevant regions of the mesh, a two step strategy was proposed in [36]: i) detect all the troubled-cells in the mesh, i.e., the cells in which the numerical solution loses regularity; ii) limit the local polynomial only in the flagged cells. In [34], a numerical comparison of several limiter-based troubled-cell detectors was performed. The minmod-type TVB limiter [11], the KXRCF detector [27] and the indicator based on Harten's subcell resolution idea [22] were shown to perform better than the remaining detectors tested, although none of the three were clearly superior. In [17], an a posteriori subcell-based limiter was proposed, flagging troubled-cells based on physical constraints such as positivity or discrete maximum principles. A new and simple troubled-cell indicator was proposed in [19], and shown to perform well for the Euler equations.

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A major drawback of most existing troubled-cell indicators is that they require the specification of problem-dependent parameters, which are usually determined empirically. A poor choice of these parameters can either lead to the reappearance of Gibbs oscillations, or loss of accuracy in regions where the solution is smooth. Recently, an automatic parameter selection strategy was proposed in [41], which detects outliers using Tukey's boxplot method. While this is a promising attempt at removing the dependence on parameters, it has been demonstrated to perform well only on uniform grids. In [38], a new approach for constructing troubled-cell indicators was proposed using machine learning ideas. In particular, a deep fully-connected feedforward network (or multilayer perceptron) was trained offline to flag discontinuities in the mesh. The trained network is independent of problem-dependent parameters, relatively inexpensive to use, and demonstrated to perform well on a variety of test cases for one-dimensional scalar and systems of conservation laws on quasi-uniform grids.

In this work, we extend the machine learning techniques of [38] to train a suitable network to work as a troubled-cell indicator for two-dimensional conservation laws on unstructured triangular grids, which is essentially parameter-free (see Remark 6.1). To make the method cost effective on two-dimensional grids, the size of the network is drastically reduced as compared to that used in [38]. The results obtained with the network are compared to those obtained with the TVB indicator. We use the Barth-Jespersen limiter [2] to restrict the polynomials in the flagged cells.

The rest of the paper is structured as follows. In Section 2 we introduce the two-dimensional RKDG formulation. The algorithms for the TVB indicator and Barth-Jespersen limiter are outlined in Section 3. After a brief discussion of the architecture and training strategy of multilayer perceptrons in Section 4, we detail the construction and training of a network trained as a two-dimensional troubled-cell indicator in Section 5. Several numerical results are presented in Section 6 to demonstrate the performance of the proposed network. Concluding remarks are made in Section 7.

2. Discontinuous-Galerkin formulation

Let $\Omega \in \mathbb{R}^2$ be a bounded domain. Consider the following two-dimensional hyperbolic conservation law

$$\begin{aligned} \frac{\partial \mathbf{u}(\mathbf{x}, t)}{\partial t} + \nabla \cdot \mathbf{f}(\mathbf{u}(\mathbf{x}, t)) &= 0 \quad \forall \mathbf{x} \in \Omega, t \in [0, T], \\ \mathbf{u}(\mathbf{x}, 0) &= \mathbf{u}_0(\mathbf{x}) \quad \forall \mathbf{x} \in \Omega, \end{aligned} \tag{2.1}$$

where $\mathbf{u} \in \mathbb{R}^d$ is the vector of conserved variables with a smooth flux $\mathbf{f} = (\mathbf{f}_x, \mathbf{f}_y) \in \mathbb{R}^d \times \mathbb{R}^d$. Although boundary conditions must also be prescribed to complete the description of (2.1), we ignore them for the time-being. To approximate the solution of (2.1), the computational domain is discretized using non-overlapping triangles $\Omega = \bigcup_{k=1}^K T^k$. For simplicity, we restrict the discussion to scalar conservation laws, i.e., $d = 1$, with the extension to systems being straight-forward. We define the space of broken polynomials $\mathcal{V}_p^h = \{v \in L^2(\Omega) : v|_{T^k} \in \mathcal{P}^p(T^k)\}$, where $\mathcal{P}^p(T)$ is the space of two-dimensional polynomials of order p , on the element T . The dimension of the local polynomial space $\mathcal{P}^p(T)$ is $N_p = (p+1)(p+2)/2$ [24]. Thus, the solution $u(\mathbf{x}, t)$ is approximated as

$$u(\mathbf{x}, t) \approx u_h(\mathbf{x}, t) = \bigoplus_{k=1}^K u_h^k(\mathbf{x}, t).$$

On each triangle T^k , the nodal representation of the local solution $u_h^k(\mathbf{x}, t)$ is given by

$$u_h^k(\mathbf{x}, t) = \sum_{i=1}^{N_p} u_h^k(\mathbf{x}_i^k, t) l_i^k(\mathbf{x}) \quad \forall \mathbf{x} \in T^k, \tag{2.2}$$

where $\{l_i^k(\mathbf{x}) : i = 1, \dots, N_p\}$ are the multidimensional Lagrange polynomials defined by some suitable grid-points \mathbf{x}_i^k in T^k . Similarly, the local nodal approximation of the flux function \mathbf{f} is expressed as

$$\mathbf{f}_h^k(\mathbf{x}, t) = \sum_{i=1}^{N_p} \mathbf{f}(u_h^k(\mathbf{x}_i^k, t)) l_i^k(\mathbf{x}) \quad \forall \mathbf{x} \in T^k. \tag{2.3}$$

In practice, the general triangle T is mapped to a standard reference triangle $\widehat{T} = \{\mathbf{r} = (r, s) : r, s \geq -1; r+s \leq 0\}$, through the affine map

$$\mathbf{x}(\mathbf{r}) = -\frac{r+s}{2} \mathbf{v}_1 + \frac{r+1}{2} \mathbf{v}_2 + \frac{s+1}{2} \mathbf{v}_3, \tag{2.4}$$

where $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$ are the vertices of triangle T (see Fig. 1). Using (2.4), we have

$$\frac{\partial \mathbf{x}}{\partial r} = \frac{\mathbf{v}_2 - \mathbf{v}_1}{2}, \quad \frac{\partial \mathbf{x}}{\partial s} = \frac{\mathbf{v}_3 - \mathbf{v}_1}{2}, \quad J = \frac{\partial x}{\partial r} \frac{\partial y}{\partial s} - \frac{\partial x}{\partial s} \frac{\partial y}{\partial r}, \tag{2.5}$$

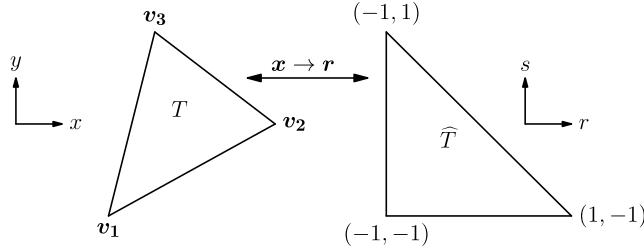


Fig. 1. Affine mapping between a general triangle T and the reference triangle \widehat{T} .

and the transformation Jacobian J is a constant. Using (2.4), we consider the nodal representation on the reference triangle \widehat{T}

$$u_h(\mathbf{r}, t) = \sum_{i=1}^{N_p} u_i(\mathbf{r}_i, t) l_i(\mathbf{r}) = \sum_{i=1}^{N_p} u_i(t) l_i(\mathbf{r}) \quad \forall \mathbf{r} \in \widehat{T}, \quad (2.6)$$

where $\mathbf{x}(\mathbf{r}_i) = \mathbf{x}_i^k$, while $\{l_i(\mathbf{r}) : i = 1, \dots, N_p\}$ are the two-dimensional Lagrange polynomials on \widehat{T} . In order to ensure well-behaved interpolations, the interpolating points \mathbf{r}_i are chosen as the α -optimal warp and blend nodes [42,24]. These nodes reduce to $p + 1$ one-dimensional Legendre-Gauss-Lobatto nodes along each edge of the triangle.

Unlike the one-dimensional scenario, explicit expressions are unavailable for Lagrange polynomials in higher-dimensions on general nodes. Thus, it becomes useful to recast (2.6) into a *modal* representation

$$u_h(\mathbf{r}, t) = \sum_{i=1}^{N_p} u_i(t) l_i(\mathbf{r}) = \sum_{j=1}^{N_p} \hat{u}_j(t) \psi_j(\mathbf{r}) \quad \forall \mathbf{r} \in \widehat{T},$$

where $\{\psi_j(\mathbf{r}) : j = 1, \dots, N_p\}$ is a suitable two-dimensional polynomial basis of order p on \widehat{T} . Note that \hat{u}_j are not the nodal values and are referred to as the modal coefficients. A commonly used choice for ψ_j is given by the orthonormal basis [24]

$$\psi_m(\mathbf{r}) = \sqrt{2} Q_i^{(0,0)}(a) Q_j^{(2i+1,0)}(b) (1-b)^i, \quad a = 2 \frac{1+r}{1-s} - 1, \quad b = s,$$

where $Q_n^{(\alpha, \beta)}$ is the n -th order Jacobi polynomial and

$$m = j + (N+1)i + 1 - \frac{i}{2}(i-1), \quad i, j \geq 0, \quad i+j \leq N. \quad (2.7)$$

Using the generalized Vandermonde matrix $\mathbf{V}_{ij} = \psi_j(\mathbf{r}_i)$, the nodal values can be obtained from the modal coefficients using the relation

$$\mathbf{U} = \mathbf{V} \hat{\mathbf{U}}, \quad \mathbf{U} = [u_1, \dots, u_{N_p}]^\top, \quad \hat{\mathbf{U}} = [\hat{u}_1, \dots, \hat{u}_{N_p}]^\top.$$

Furthermore, we have the following relation connecting the Lagrange polynomials to the basis $\psi_i(\mathbf{r})$

$$\mathbf{V}^\top \mathbf{l}(\mathbf{r}) = \psi(\mathbf{r}), \quad \mathbf{l} = [l_1, \dots, l_{N_p}]^\top, \quad \psi = [\psi_1, \dots, \psi_{N_p}]^\top.$$

Substituting (2.2) and (2.3) in (2.1) yields an expression for the local residual

$$R_h^k(\mathbf{x}, t) = \frac{\partial u_h^k(\mathbf{x}, t)}{\partial t} + \nabla \cdot \mathbf{f}_h^k(\mathbf{x}, t).$$

The semi-discrete nodal discontinuous Galerkin formulation is obtained by requiring that the local residual be orthogonal to the Lagrange polynomials in each element T^k

$$\int_{T^k} R_h^k(\mathbf{x}, t) l_j^k(\mathbf{x}) \, d\mathbf{x} = \int_{T^k} \left(\frac{\partial u_h^k(\mathbf{x}, t)}{\partial t} + \nabla \cdot \mathbf{f}_h^k(\mathbf{x}, t) \right) l_j^k(\mathbf{x}) \, d\mathbf{x} = 0 \quad \forall j = 1, \dots, N_p.$$

Integration-by-parts in space leads to the weak formulation

$$\int_{T^k} \left(\frac{\partial u_h^k(\mathbf{x}, t)}{\partial t} l_j^k(\mathbf{x}) - \mathbf{f}_h^k(\mathbf{x}, t) \cdot \nabla l_j^k(\mathbf{x}) \right) \, d\mathbf{x} + \sum_{e \in \partial T_k} \int_{\mathbf{n}_e} \mathbf{f}_h^*(\mathbf{x}) l_j^k(\mathbf{x}) \, d\sigma = 0, \quad (2.8)$$

where \mathbf{n}_e is the outward unit normal to the edge $e \in \partial T^k$ and $\tilde{\mathbf{f}}^*$ is the interpolant of a consistent numerical flux $\mathbf{f}^*(a, b)$ defined at the $p+1$ nodes on e ,

$$\tilde{\mathbf{f}}^*(\mathbf{x}) = \sum_{m=1}^{p+1} \mathbf{f}^*(u_{e,i_m}^-, u_{e,i_m}^+) l_{i_m}^k(\mathbf{x}) = \sum_{m=1}^{p+1} \mathbf{f}_{i_m}^{e,*} l_{i_m}^k(\mathbf{x}) \quad \forall \mathbf{x} \in e.$$

We define the mass matrix \mathbf{M} and the stiffness matrices \mathbf{S}^r and \mathbf{S}^s on the reference element \widehat{T} as

$$\mathbf{M}_{ij} = \int_{\widehat{T}} l_i(\mathbf{r}) l_j(\mathbf{r}) d\mathbf{r}, \quad \mathbf{S}_{ij}^r = \int_{\widehat{T}} l_i(\mathbf{r}) \frac{\partial l_j(\mathbf{r})}{\partial r} d\mathbf{r}, \quad \mathbf{S}_{ij}^s = \int_{\widehat{T}} l_i(\mathbf{r}) \frac{\partial l_j(\mathbf{r})}{\partial s} d\mathbf{r}.$$

Using the Vandermonde matrix leads to the expressions

$$\mathbf{M} = (\mathbf{V} \mathbf{V}^\top)^{-1}, \quad \mathbf{S}^r = \mathbf{M} \mathbf{D}^r, \quad \mathbf{S}^s = \mathbf{M} \mathbf{D}^s, \quad (2.9)$$

where

$$\mathbf{D}^r = \mathbf{V}^r \mathbf{V}^{-1}, \quad \mathbf{D}^s = \mathbf{V}^s \mathbf{V}^{-1}, \quad \mathbf{V}_{ij}^r = \left. \frac{\partial \psi_j(\mathbf{r})}{\partial r} \right|_{\mathbf{r}=\mathbf{r}_i}, \quad \mathbf{V}_{ij}^s = \left. \frac{\partial \psi_j(\mathbf{r})}{\partial s} \right|_{\mathbf{r}=\mathbf{r}_i}. \quad (2.10)$$

Combining (2.9), (2.10) and (2.5), we recover the expressions for the mass and stiffness matrices on the general element T^k

$$\mathbf{M}^k = J \mathbf{M}, \quad \mathbf{S}^x = J \left(\frac{\partial r}{\partial x} \mathbf{S}^r + \frac{\partial s}{\partial x} \mathbf{S}^s \right), \quad \mathbf{S}^y = J \left(\frac{\partial r}{\partial y} \mathbf{S}^r + \frac{\partial s}{\partial y} \mathbf{S}^s \right). \quad (2.11)$$

Additionally, we can rewrite the boundary integrals in (2.8) as,

$$\int_e \mathbf{n}_e \cdot \tilde{\mathbf{f}}^*(\mathbf{x}) l_j^k(\mathbf{x}) d\sigma = \sum_{m=1}^{p+1} \left(\int_e l_{i_m}^k(\mathbf{x}) l_j^k(\mathbf{x}) d\sigma \right) \mathbf{n}_e \cdot \mathbf{f}_{i_m}^{e,*} = \sum_{m=1}^{p+1} \mathbf{M}_{j,m}^{k,e} (\mathbf{n}_e \cdot \mathbf{f}_{i_m}^{e,*}) \quad (2.12)$$

where $\mathbf{M}^{k,e}$ is the $N_p \times (p+1)$ mass matrix associated with the edge e of T^k . Finally, substituting (2.11) and (2.12) into (2.8) leads to the semi-discrete DG scheme for each T^k

$$\mathbf{M} \frac{d\mathbf{U}}{dt} - (\mathbf{S}^x)^\top \mathbf{F}^x - (\mathbf{S}^y)^\top \mathbf{F}^y + \frac{1}{J} \sum_{e \in \partial T^k} \mathbf{M}^{k,e} (\mathbf{n}_e \cdot \mathbf{F}^e) = 0, \quad (2.13)$$

where $\mathbf{F}^e = [\mathbf{f}_{i_1}^{e,*}, \dots, \mathbf{f}_{i_{N+1}}^{e,*}]^\top$. The scheme (2.13) is solved using a suitable time-marching scheme, such as the third-order strong stability preserving Runge-Kutta (SSP-RK3) scheme [21]. For further details on the formulation of the scheme, we refer the readers to [24].

3. Limiting strategy

High-order methods suffer from Gibbs oscillations near solution discontinuities. These spurious oscillations can lead to numerical instabilities, especially for systems such as the Euler equations with physical constraints on the evolving quantities. Limiting the local polynomial approximation of the solution near discontinuities, is a popular strategy to overcome this issue. The limiting of solutions in RKDG schemes is carried out as a post-processing step after each RK substage, and comprises two key steps:

1. Flag the troubled-cells in the mesh.
2. Replace the local polynomial in the flagged cells by a suitably limited polynomial.

The focus of this paper is the first step of the procedure, as it has a substantial impact on the overall performance of the scheme.

3.1. Minmod-type TVB indicator

We now describe the minmod-type TVB indicator on triangular grids [12], which will be used as a reference in comparisons of the numerical results in Section 6. We begin by defining the *minmod* function

$$\mathcal{M}(a_1, \dots, a_m) = \begin{cases} \text{sign}(a_1) \cdot \min(|a_1|, \dots, |a_m|) & \text{if } \text{sign}(a_1) = \dots = \text{sign}(a_m), \\ 0 & \text{otherwise,} \end{cases} \quad (3.1)$$

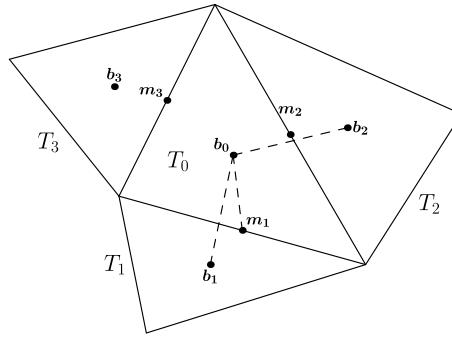


Fig. 2. 4-Cell stencil centered at T_0 , with \mathbf{b}_i denoting the barycenter of the triangle T_i and \mathbf{m}_i denoting the mid-point of the edge shared by triangles T_0 and T_i .

and the *TVB modified minmod* function,

$$\mathcal{M}^{tvb}(a_1, \dots, a_m; h, M) = \begin{cases} a_1 & \text{if } |a_1| \leq Mh^2, \\ \mathcal{M}(a_1, \dots, a_m) & \text{otherwise,} \end{cases} \quad (3.2)$$

where h represents some measure of the local mesh size, while $M \geq 0$ is a problem dependent parameter [23]. Note that (3.2) essentially reduces to (3.1) for small values of M .

Next, consider the triangle T_0 and its three neighbors T_1, T_2 and T_3 , as shown in Fig. 2. Let \mathbf{b}_i denote the barycenters of each triangle T_i for $i = 0, 1, 2, 3$, and \mathbf{m}_i denote the mid-point of the edges shared by the triangles T_0 and T_i for $i = 1, 2, 3$. Then, it is possible to find non-negative coefficients α_1^i, α_2^i and $k_i \in \{1, 2, 3\}/\{i\}$ such that

$$\mathbf{m}_i - \mathbf{b}_0 = \alpha_1^i(\mathbf{b}_i - \mathbf{b}_0) + \alpha_2^i(\mathbf{b}_{k_i} - \mathbf{b}_0), \quad i = 1, 2, 3. \quad (3.3)$$

For instance, for \mathbf{m}_1 shown in Fig. 2, it is possible to find non-negative α_1^1, α_2^1 for $k_1 = 2$. The coefficients can be pre-computed and stored for all triangular patches in a given fixed mesh.

We are now ready to outline the algorithm to detect troubled-cells, given the numerical approximation $u_h \in \mathcal{V}_r^h$. For each patch of 4 triangles (refer to Fig. 2):

1. Project u_h to the space of piece-wise linear functions \mathcal{V}_1^h with preserved cell-averages. In other words, find $\tilde{u}_h(\mathbf{x}) = \Pi_h^1 u_h(\mathbf{x}) \in \mathcal{V}_1^h$, such that

$$\bar{u}_i = \frac{1}{|T_i|} \int_{T_i} u_h(\mathbf{x}) \, d\mathbf{x} = \frac{1}{|T_i|} \int_{T_i} \tilde{u}_h(\mathbf{x}) \, d\mathbf{x}, \quad i = 0, 1, 2, 3.$$

2. For $i = 1, 2, 3$, define the quantities

$$\begin{aligned} \Delta \bar{u}_i &:= \alpha_1^i(\bar{u}_i - \bar{u}_0) + \alpha_2^i(\bar{u}_{k_i} - \bar{u}_0), \\ \Delta_i &:= \mathcal{M}^{tvb}(\tilde{u}_h(\mathbf{m}_i) - \bar{u}_0, \kappa \Delta \bar{u}_i; h, M), \quad \kappa > 1 \end{aligned} \quad (3.4)$$

- where α_j^i, k_i are pre-computed to satisfy (3.3), and h is the circumradius of T_0 . As suggested in [12], we fix $\kappa = 1.5$.
3. If $\Delta_1 + \Delta_2 + \Delta_3 = 0$, proceed to step 4. Otherwise, compute

$$\beta^+ = \sum_{i=1}^3 \max(0, \Delta_i), \quad \beta^- = \sum_{i=1}^3 \max(0, -\Delta_i), \quad \theta^+ = \min\left(1, \frac{\beta^-}{\beta^+}\right), \quad \theta^- = \min\left(1, \frac{\beta^+}{\beta^-}\right),$$

to modify Δ_i as

$$\Delta_i \leftarrow \theta^+ \max(0, \Delta_i) - \theta^- \max(0, -\Delta_i).$$

4. Compute modified values at the edge mid-points

$$\hat{u}_h(\mathbf{m}_i) = \bar{u}_0 + \Delta_i, \quad i = 1, 2, 3.$$

5. Flag the cell T_0 as a troubled-cell if $\tilde{u}_h(\mathbf{m}_i) \neq \hat{u}_h(\mathbf{m}_i)$ at either of the three mid-points.

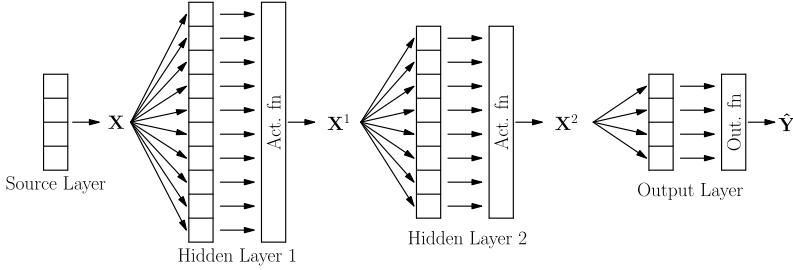


Fig. 3. An MLP with 2 hidden layers. The source layer transmits the signal \mathbf{X} to the first hidden layer. The final output of the network is $\hat{\mathbf{Y}}$.

For further details, we refer to [12].

The problem-dependent parameter M in (3.4) plays a key role and needs to be appropriately set to flag the genuine troubled-cells. However, it is difficult to estimate M for a general system of conservation laws. The TVB indicator become very conservative if a very small value of M is chosen, leading to issues near smooth extrema. On the other hand, if M is chosen too large, the indicator may not flag all troubled-cells, leading to the re-appearance of Gibbs oscillations. Thus, it is highly desirable to use a troubled-cell indicator free from problem-dependent parameters. This objective was achieved in [38] for one-dimensional conservation laws, by training an feedforward neural network to detect troubled-cells. In Section 4, we extend this approach and propose a similar network for two-dimensional problems.

3.2. Barth-Jespersen limiter

Once the troubled-cells are flagged, the local polynomial is limited using the Barth-Jespersen limiter [2]. To limit the local solution $u_h^k(\mathbf{x})$ in the triangle T^k using its 3 neighbors, we proceed as:

1. Evaluate the maximum M and the minimum m of the cell-averages of the solution u_h in T^k and its 3 neighbors.
2. Compute $\tilde{u}_h^k(\mathbf{x}) = \Pi_h^1 u_h^k(\mathbf{x}) \in P^1(T^k)$ such that the cell-average \bar{u}_k is preserved.
3. Let $\mathbf{x}_i^*, i = 1, \dots, K_{\partial T^k}$ be the computational nodes on ∂T^k . For each of these nodes, evaluate

$$\alpha_i = \begin{cases} \frac{M - \bar{u}_k}{\tilde{u}_h^k(\mathbf{x}_i^*) - \bar{u}_k}, & \text{if } \tilde{u}_h^k(\mathbf{x}_i^*) > M, \\ \frac{m - \bar{u}_k}{\tilde{u}_h^k(\mathbf{x}_i^*) - \bar{u}_k}, & \text{if } \tilde{u}_h^k(\mathbf{x}_i^*) < m, \\ 1, & \text{otherwise.} \end{cases}$$

and set

$$\alpha = \min_{1 \leq i \leq K_{\partial T^k}} \max(\alpha_i, 0).$$

4. Compute the limited polynomial \hat{u}_h^k in T^k as

$$\hat{u}_h^k(\mathbf{x}) = \begin{cases} \bar{u}_k + \alpha [\nabla \tilde{u}_h^k \cdot (\mathbf{x} - \mathbf{x}_c)] & , \text{ if } \alpha \neq 1, \\ u_h^k(\mathbf{x}) & , \text{ if } \alpha = 1, \end{cases}$$

where \mathbf{x}_c is the barycenter of T^k .

The limiter ensures that the value of $\hat{u}_h^k(\mathbf{x})$ at the boundary nodes \mathbf{x}_i^* lie between the cell-average bounds m and M .

4. Multilayer perceptron (MLP)

Multilayer perceptrons represent a specific type of artificial neural network architecture, and have been demonstrated to have excellent classification and regression capabilities when applied to image recognition [14], speech recognition [16], and for solving differential equations [30,20,39,25,31,37]. In such a network, the basic computing units (neurons) are stacked in multiple layers to form a feedforward network. The first layer is called the *source layer*, the last layer is termed as the *output layer*, while the remaining layers lying in between are called the *hidden layers*. An example of an MLP with two hidden layers, is shown in Fig. 3. We note that no computations occur inside the source layer of an MLP, as it simply provides the source signal to the network.

A given neuron receiving an input $\mathbf{X} = (X_1, \dots, X_d) \in \mathbb{R}^d$, computes and stores a weighted linear sum of the signal

$$q = \sum_{i=1}^d w_i X_i + b,$$

where w_i, b are the weights and bias associated with the neuron. The accumulation q from each neuron then passes through a non-linear *activation function* \mathcal{A} , to give a final output signal transmitted by the neuron. The activation function plays an important role in enhancing the networks learning capabilities. Several suitable choices exist for the activation function, each having its own set of advantages and disadvantages. Motivated by the network designed in [38], we choose the *leaky Rectified Linear Unit* (ReLU)

$$\mathcal{A}(x) = \max(0, x) - \nu \max(0, -x), \quad (4.1)$$

as the activation function, with a leak coefficient $\nu > 0$. Furthermore, the signals from the output layer do not pass through an activation function, but may pass through an output function \mathcal{R} to convert the signals into a meaningful form. A specific type of \mathcal{R} for the application being considered in this paper, is discussed in Section 5.

Consider an MLP with L hidden layers, with N_I source neurons, N_O output neurons and N_k neurons in the k -th hidden layer. The weight and bias matrices associated with the network are given by

$$\begin{aligned} \text{First hidden layer : } & \mathbf{W}^1 \in \mathbb{R}^{N_1 \times N_I}, \quad \mathbf{B}^1 \in \mathbb{R}^{N_1}, \\ L-1 \text{ hidden layers : } & \mathbf{W}^k \in \mathbb{R}^{N_k \times N_{k-1}}, \quad \mathbf{B}^k \in \mathbb{R}^{N_k}, \quad k = 2, \dots, L, \\ \text{Output layer : } & \mathbf{W}^O \in \mathbb{R}^{N_O \times N_L}, \quad \mathbf{B}^L \in \mathbb{R}^{N_O}, \end{aligned}$$

with the i -th row of the weight and bias matrix of a given layer specifying the weights and biases of the i -th neuron in that layer. For an input $\mathbf{X} \in \mathbb{R}^{N_I}$ to the network, the response $\hat{\mathbf{Y}}$ is given by,

$$\begin{aligned} \mathbf{X}^0 &= \mathbf{X}, \\ \mathbf{X}^k &= \mathcal{A}(\mathbf{W}^k \mathbf{X}^{k-1} + \mathbf{B}^k) \in \mathbb{R}^{N_k}, \quad k = 1, \dots, L, \\ \hat{\mathbf{Y}} &= \mathcal{R}(\mathbf{W}^O \mathbf{X}^L + \mathbf{B}^O) \in \mathbb{R}^{N_O}. \end{aligned} \quad (4.2)$$

4.1. Training with supervised learning

Let us assume that we are given the values of an unknown function \mathbf{G} on a set of input points \mathbf{X}_p

$$\mathbf{G}: \Omega \in \mathbb{R}^{N_I} \mapsto \mathbb{R}^{N_O}, \quad \text{with} \quad \mathbb{T} = \{(\mathbf{X}_p, \mathbf{Y}_p) \mid \mathbf{Y}_p = \mathbf{G}(\mathbf{X}_p) \forall p \in \Lambda\}.$$

We seek a suitable approximation $\hat{\mathbf{G}}$ for \mathbf{G} by using the dataset \mathbb{T} , such that $\hat{\mathbf{G}}$ accurately predicts the responses corresponding to the \mathbb{T} , as well as for data points lying outside \mathbb{T} , i.e., the network can *generalize* well. The MLP (4.2) can be trained to represent $\hat{\mathbf{G}}$ by suitably choosing the weights and biases of the network. This is achieved by first defining a cost functional

$$\mathcal{C} := \mathcal{C}(\mathbf{Y}, \hat{\mathbf{Y}}), \quad \mathbf{Y} = \mathbf{G}(\mathbf{X}), \quad \hat{\mathbf{Y}} = \hat{\mathbf{G}}(\mathbf{X}), \quad \forall \mathbf{X} \in \mathbb{R}^{N_I},$$

which measure the error between the predicted output and the truth. Then, an iterative optimization algorithm is employed to determine the optimal weights and biases that minimize \mathcal{C} over the training set \mathbb{T} . We note that the training is performed *offline* and only once, after which the network can be used as a blackbox.

4.2. Stochasticity and overfitting

To speed up convergence of the training, a stochastic optimization algorithm is used [3]. More precisely, the full training set with S data-points is shuffled, after which mini-batches with $S_b < S$ samples are sequentially extracted to take S/S_b optimization steps. Once the entire training set is exhausted, i.e., the completion of an epoch, the training set is re-shuffled and the process is repeated. This is done over several epochs, until the cost function decreases below a desired threshold.

Special care must be taken to ensure that the trained network does not *overfit* the dataset \mathbb{T} . One method to overcoming this issue is to regularize the cost functional [32] by penalizing the weights \mathbf{W} of the network

$$\tilde{\mathcal{C}} = \mathcal{C} + \frac{\beta}{S_b} \|\mathbf{W}\|_2^2, \quad \beta \geq 0, \quad (4.3)$$

where $\|\mathbf{W}\|_2^2$ represents the squared sum of all the weights in the MLP. To monitor overfitting, we construct a secondary validation data set \mathbb{V} , independent of the training set \mathbb{T} . A high-accuracy on \mathbb{T} but a low accuracy on \mathbb{V} signifies overfitting. Adjusting the network hyperparameters, such as β , S_b and ν (see (4.1)), helps to improve the performance on \mathbb{V} .

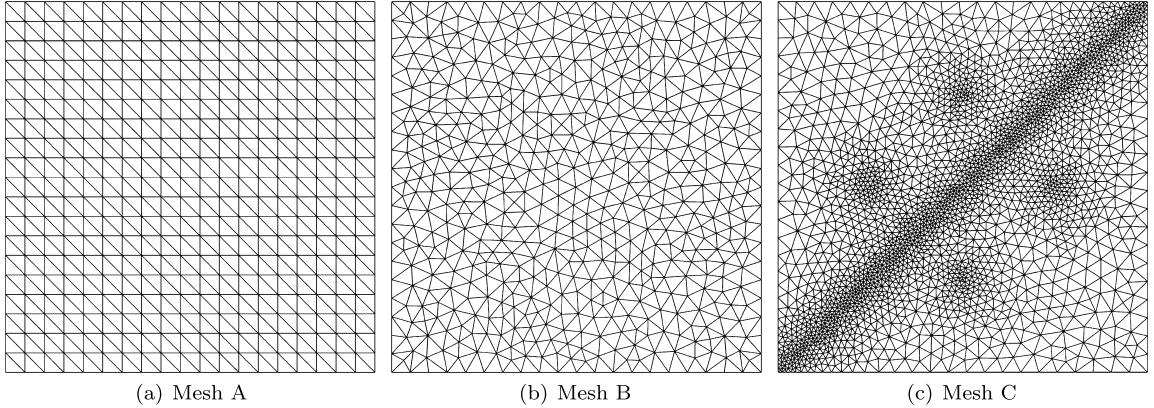


Fig. 4. Meshes used to generate \mathbb{T} and \mathbb{V} . A refinement of each of these three meshes is used, where each triangle of the coarser mesh was divided into four similar triangles.

5. An MLP 2D trouble-cell indicator

Motivated by the numerical results in [38] for the one-dimensional set-up, we train an MLP to perform as a troubled-cell indicator in two-dimensions. The network input \mathbf{X} is chosen to represent the local solution structure on the mesh. Consider the 4-cell patch shown in Fig. 2, and let $u_h^i(\mathbf{x})$ be the local approximation in the triangles T_i for $i = 0, 1, 2, 3$, respectively. From each of these local polynomials, we extract the P^1 modal coefficients. Based on the local indexing (2.7), this corresponds to the coefficients \hat{u}_1, \hat{u}_2 and \hat{u}_{p+2} when a basis of order p is used. Using these values, we assemble the input for the MLP corresponding to this triangular patch as

$$\mathbf{X} = [\hat{u}_1^0, \hat{u}_2^0, \hat{u}_{p+2}^0, \hat{u}_1^1, \hat{u}_2^1, \hat{u}_{p+2}^1, \hat{u}_1^2, \hat{u}_2^2, \hat{u}_{p+2}^2, \hat{u}_1^3, \hat{u}_2^3, \hat{u}_{p+2}^3]^T \in \mathbb{R}^{12}. \quad (5.1)$$

We use 5 hidden layers, each having a width of $N_k = 20$ neurons. The leaky ReLU function (4.1) is chosen as the activation function for each hidden layer, with a leak factor of $\nu = 10^{-3}$. The output layer has a width of $N_0 = 2$ neurons, with the network giving the output $\hat{\mathbf{Y}} = [\hat{Y}^1, \hat{Y}^2]^T$. The *softmax* function,

$$\text{softmax}(\mathbf{Z})_i = \frac{e^{Z_i}}{\sum_{j=1}^M e^{Z_j}}, \quad i = 1, \dots, M,$$

is used as the output function, ensuring that the components of the output vector form a convex combination. The final output can be seen as the probability of the cell T_0 falling into either of the two classes: a troubled-cell or a good-cell. Specifically, \hat{Y}^1 represents the probability that the cell being analyzed is a troubled-cell. Thus, we classify T_0 as a troubled-cell only if

$$\text{argmax}(\hat{\mathbf{Y}}) = 1 \iff \hat{Y}^1 > \hat{Y}^2 \iff \hat{Y}^1 > 0.5,$$

where the last two equivalent conditions make sense for a two-class classification.

To train the network, we choose a regularized cost functional of the form (4.3), with \mathcal{C} given by the *cross entropy* function

$$\mathcal{C} = -\frac{1}{S_b} \sum_{s=1}^{S_b} \left[Y_s^1 \log(\hat{Y}_s^1) + Y_s^2 \log(\hat{Y}_s^2) \right],$$

where the minibatch size is set to $S_b = 500$, while the coefficient of regularization is chosen as $\beta = 10^{-3}$. We use the momentum based Adam stochastic optimizer [26] to minimize the cost function $\tilde{\mathcal{C}}$.

The training and validation sets are generated by evaluating a set of known functions on various discretizations of the domain $[-1, 1]^2$. The meshes used for this purpose are shown in Fig. 4, where Mesh A is a structured mesh, Mesh B is an unstructured mesh with a fixed mesh size, while mesh C is an unstructured mesh with a locally varying mesh size. The functions used to generate \mathbf{X} are listed in Tables 1 and 2, and locally represent canonical solutions observed as solutions of conservation laws. Note that the notation $\mathcal{U}[z_1, z_2]$ denotes the uniform distribution on the interval $[z_1, z_2]$. For a given

Table 1
Functions used to generate \mathbb{T} on the meshes shown in Fig. 4.

$u(x)$	Parameters	Good cells	Troubled cells
$ax + by$	$a, b \in \mathcal{U}[-10, 10]$	34,776	0
$\sum_{k=1}^{N_f} a_k \sin(k\pi x) + b_k \cos(k\pi y)$	$a_k, b_k \in \mathcal{U}[-1, 1], N_f = 1, 2, 3$	202,980	0
$\exp(a_1[(x - a_2)^2 + (y - a_3)^2]) + \exp(a_4[(x - a_5)^2 + (y - a_6)^2])$	$a_i \in \mathcal{U}[-1, 1]$	135,320	0
4 values u_1, u_2, u_3, u_4 in 4 sections created by the lines $y - y_0 = m(x - x_0)$ and $y - y_0 = -1/m(x - x_0)$ (only troubled-cells selected)	$u_i \in \mathcal{U}[-1, 1], m \in \mathcal{U}[0, 20], x_0, y_0 \in \mathcal{U}[-0.5, 0.5]$	0	337,976
$a (y - y_0) - m(x - x_0) $ (only troubled-cells selected)	$a \in \mathcal{U}[-100, 100], m \in \mathcal{U}[-1, 1], x_0, y_0 \in \mathcal{U}[-0.5, 0.5]$	0	60,182
		373,076	398,158

Table 2
Functions used to generate \mathbb{V} on the meshes shown in Fig. 4.

$u(x)$	Parameters	Good cells	Troubled cells
$\sum_{k=1}^{N_f} a_k \sin(k\pi x) + b_k \cos(k\pi y)$	$a_k, b_k \in \mathcal{U}[-1, 1], N_f = 3$	33,830	0
$\sum_{ p \leq N} a_p x^p$	$a_p \in \mathcal{U}[-1, 1], p = 2, 3, 4$	101,490	0
4 values u_1, u_2, u_3, u_4 in 4 sections created by the lines $y - y_0 = m(x - x_0)$ and $y - y_0 = -1/m(x - x_0)$ (only troubled-cells selected)	$u_i \in \mathcal{U}[-1, 1], m \in \mathcal{U}[0, 20], x_0, y_0 \in \mathcal{U}[-0.5, 0.5]$	0	33,294
$a (y - y_0) - m(x - x_0) $ (only troubled-cells selected)	$a \in \mathcal{U}[-100, 100], m \in \mathcal{U}[-1, 1], x_0, y_0 \in \mathcal{U}[-0.5, 0.5]$	0	22,993
		135,320	56,287

function on a given mesh, the data (5.1) is extracted from each 4-cell patch to form sample points in the data sets. The corresponding truth value is set to $[1, 0]^\top$ if a discontinuity or a kink (observed for the last function in Tables 1 and 2) exists in the circumcircle around the central triangle of the patch. Otherwise, the value is set to $[0, 1]^\top$.

Finally, the input data needs to be appropriately scaled before being fed into the network, to ensure faster convergence during training and improve the networks ability to generalize. This is achieved using the following function for the data $\mathbf{X} = [X_1, \dots, X_{12}]^\top$

$$\text{Scale}(\mathbf{X}) = \begin{cases} \frac{\mathbf{X}}{\max_i(|X_i|)} & \text{if } \max_i(|X_i|) > 1, \\ \mathbf{X} & \text{otherwise.} \end{cases}$$

Most traditional neural network verification strategies make use of an additional test data set to assess the network's generalization capabilities. However, to make the testing more meaningful in the framework of our application, we performed this verification by implementing the network within a DG solver to evaluate the solutions of a few standard problems for conservation laws. Furthermore, training neural networks requires the selection of several hyperparameters, such as the network architecture (depth and width) of the network, the activation function, S_b and β . The training can also be sensitive to the training set \mathbb{T} , as well as the scaling function. It is generally not possible to predict a priori how best to choose these hyperparameters. Several techniques are available for optimizing hyperparameters, such as performing a grid search or a random search [5], using Bayesian optimization [4,40] or genetic algorithms [4]. In the present paper, we used the experience gained from training networks in [38] to search for suitable hyperparameters for the two-dimensional setting. In fact, we trained and tested several networks, many of which performed poorly when used to flag troubled-cells. The network that we finally picked worked well across all test cases.

We reiterate that once the architecture is fixed and the network is trained (offline), the same network is used for all test problems, for both scalar and systems of conservation laws. Unlike the parameter M for the TVB indicator, no further tuning of parameters is needed for the network. We do not claim the proposed network to be the most optimal one that can be obtained for the problem at hand. One can perhaps find better networks by using sophisticated meta-algorithms to search the space of hyperparameters. This will be the focus of future work.

Remark 5.1. The accuracy of the network on the training set \mathbb{T} is measured as

$$\text{Acc}_{\mathbb{T}} = \frac{\#\{(\mathbf{X}, \mathbf{Y}) \in \mathbb{T} : \hat{\mathbf{Y}} = \hat{\mathbf{G}}(\mathbf{X}), |\hat{Y}^1 - Y^1| \leq 0.5\}}{\#\mathbb{T}} \times 100,$$

with a similar expression for \mathbb{V} .

Remark 5.2. The data sets could also have been constructed by using actual numerical solutions to conservation laws. However, tracking the genuine troubled cells as the solution evolves is difficult in general, making it hard to generate data for the supervised learning paradigm.

Remark 5.3. In order to apply the indicator on boundary cells, a layer of *ghost-cells* is created around the original mesh. More specifically, a ghost-triangle is created for each boundary face of a boundary triangle. Thus, the number of ghost-cells equals the number of cell faces forming the domain boundary. For periodic boundary conditions, the ghost-cell is formed by geometrically translating the existing periodic pair for the given boundary triangle. Ghost-cells on physical boundaries are created by geometrically mirroring the boundary cell about the corresponding boundary face, with the solution on the ghost-cell set according to the type of boundary condition (refer to [7] for further details).

6. Numerical results

We now demonstrate the capability of the MLP network when used as a troubled-cell indicator with a RKDG scheme. The DG scheme is computed with the local Lax-Friedrichs flux. We compare the performance of the proposed MLP indicator with that of the minmod-type TVB limiter. The notation TVB-1, TVB-2, and TVB-3 refer to the TVB limiter with the TVB constants $M = 10$, $M = 100$, and $M = 200$, respectively. Time-marching is performed using the SSP-RK3 scheme. The solver source code and the network is available at <https://deepray.github.io/codes> under the name DGANN.

Triangles with constant solutions should not be flagged as troubled-cells, and do not require any limiting. However, it is not easy to train the network to correctly classify such cells for all possible constant values. Thus, we filter out elements with almost constant data using the following algorithm:

1. For the nodal values $\mathbf{U}^k = [u_1^k, \dots, u_{N_p}^k]^T$ in each triangle T^k , find

$$U_{\min}^k = \min_i(u_i^k), \quad U_{\max}^k = \max_i(u_i^k), \quad k = 1, \dots, K.$$

2. Flag a cell as a constant cell if

$$(U_{\max}^k - U_{\min}^k) < \epsilon \max(|U_{\min}^k|, |U_{\max}^k|),$$

where $\epsilon = 0.01$.

Note that the above filtering ensures that a cell in which the variation of the nodal values is not more than 1% of the maximum absolute value in the cell, is automatically treated as a good cell.

Remark 6.1. We claim that the parameter ϵ effects the speed of the solver and not its accuracy, as limiting the solution in almost constant regions would not lead to a noticeable change in the solution. Most existing troubled-cell indicators struggle near smooth (non-constant) extrema or discontinuities, which are the key regions where we want the network to correctly classify cells. Although introducing ϵ makes the network parameter dependent, we argue that this parameter is not problem-dependent as we take a fixed value of $\epsilon = 0.01$ for all problems presented in this section. Alternatively, one could re-train the network to classify almost constant cells as good cells, in which case such a filtering may not be needed. However, to guarantee that such cells are never flagged incorrectly by the network, we choose to apply this filter a priori to exclude them from the classification algorithm. To ensure a fair comparison, this filter is also applied when the TVB indicator is used.

For all the test cases below, the domains are discretized using two types of meshes. The nomenclature and description of these meshes are as follows:

- **Mesh S-M:** This mesh is obtained by considering a structured quadrilateral mesh with M elements on each edge, and diving each quadrilateral element into two triangles. Thus, the mesh will have $K = M \times M \times 2$ triangular elements.
- **Mesh U-q:** This is an unstructured triangular mesh with a characteristic mesh size q .

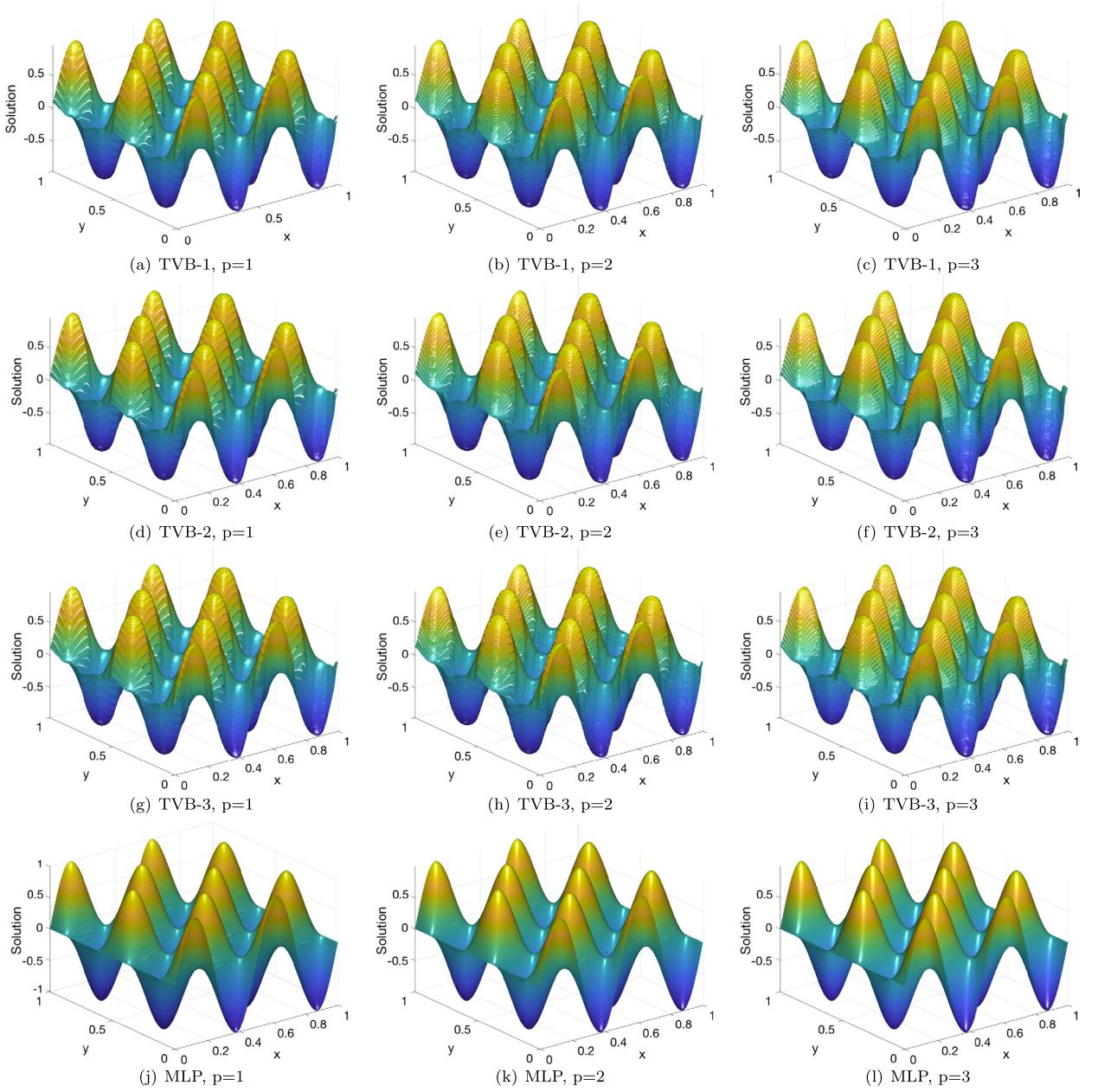


Fig. 5. Solution of the linear advection of a smooth wave at final time, obtained on the mesh S-150.

We use a fixed time-step Δt for each mesh to make a meaningful comparison between the indicators, as the number of cells flagged by an indicator is sensitive to the local time-step. Furthermore, the time-step is multiplied by a scaling function $w(p)$ to ensure that the time-steps satisfy stable CFL conditions as the basis order p is varied. We set the values of this function as

$$w(1) = 1, \quad w(2) = 0.4, \quad w(3) = 0.25. \quad (6.1)$$

6.1. Linear advection

We first consider the scalar linear advection problem

$$\frac{\partial u}{\partial t} + c^x \frac{\partial u}{\partial x} + c^y \frac{\partial u}{\partial y} = 0,$$

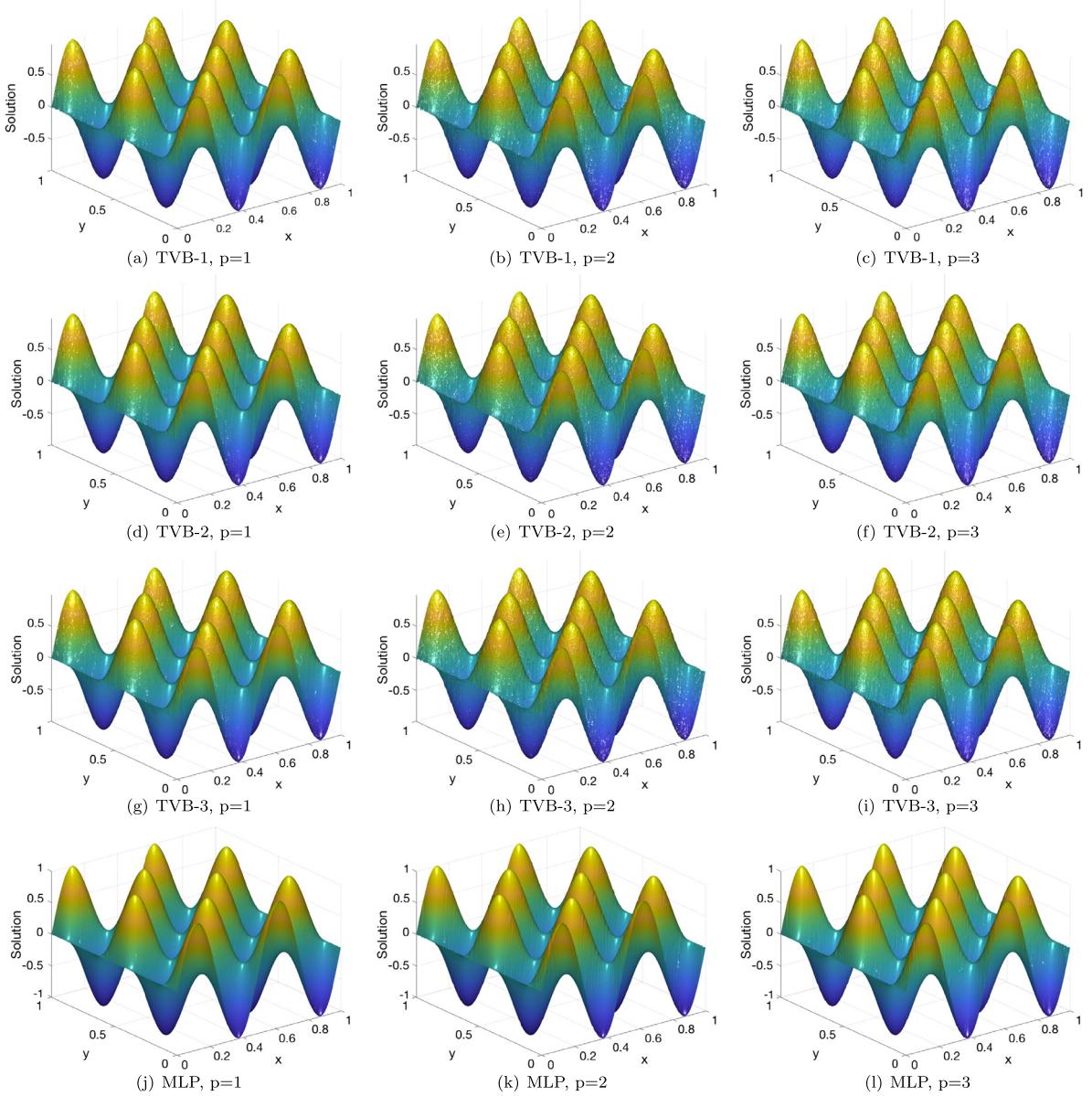


Fig. 6. Solution of the linear advection of a smooth wave at final time, obtained on the mesh U-0.005.

Table 3

Meshes used for linear advection of a smooth wave, along with the time-step Δt used. Note that $w(p)$ is given by (6.1).

Mesh	K	Δt
S-100	20,000	$0.01 \times w(p)$
S-150	45,000	$0.005 \times w(p)$
U-0.01	26,414	$0.01 \times w(p)$
U-0.005	106,484	$0.005 \times w(p)$

and set the advection speed $(c^x, c^y) = (1, 1)$. The initial condition is composed of smooth trigonometric functions

$$u_0(\mathbf{x}) = \sin(4\pi x) \cos(4\pi y), \quad \mathbf{x} \in [0, 1]^2$$

with periodic boundary conditions, and is advected diagonally till $T_f = 0.5$. The domain is discretized using four meshes, whose details along with the simulation time-step Δt are given in Table 3.

Table 4

Maximum and time-averaged percentage of cells flagged as troubled-cells while advecting a smooth wave.

Indicator	Mesh	$p = 1$		$p = 2$		$p = 3$	
		Max. % cells flagged	Avg. % cells flagged	Max. % cells flagged	Avg. % cells flagged	Max. % cells flagged	Avg. % cells flagged
TVB-1	S-100	31.71	29.51	32.10	28.57	33.78	29.91
	S-150	20.46	18.90	24.85	21.98	27.01	24.00
	U-0.01	29.67	28.33	33.15	31.23	32.29	30.35
	U-0.005	19.43	18.46	28.20	26.54	28.39	26.79
TVB-2	S-100	28.06	26.40	28.20	25.11	30.80	26.90
	S-150	17.35	16.41	22.10	19.73	25.51	22.30
	U-0.01	25.00	23.85	28.85	26.97	27.83	25.71
	U-0.005	16.30	15.40	25.44	23.87	25.32	23.72
TVB-3	S-100	23.86	22.66	24.48	22.13	26.34	23.63
	S-150	14.77	13.95	19.08	17.44	21.54	19.65
	U-0.01	20.88	19.99	25.34	23.46	24.12	22.27
	U-0.005	13.47	12.67	23.36	21.66	23.20	21.50
MLP	S-100	1.33	0.74	1.04	0.23	0.92	0.33
	S-150	0.24	0.12	0.23	0.02	0.18	0.01
	U-0.01	0.71	0.56	0.81	0.60	1.08	0.76
	U-0.005	0.13	0.11	0.19	0.13	0.18	0.13

Table 5Comparison of the L^2 errors and convergence rates of solutions obtained for the linear advection of a smooth wave. The local time-step is evaluated using a CFL=0.6.

Mesh	No Limiting					
	$p = 1$		$p = 2$		$p = 3$	
	Error	Rate	Error	Rate	Error	Rate
S-100	6.50e-4	-	1.94e-4	-	2.09e-7	-
S-150	2.66e-4	2.20	5.71e-6	3.02	4.10e-8	4.02
S-200	1.45e-4	2.11	2.40e-6	3.01	1.30e-8	3.99
S-250	9.12e-5	2.07	1.23e-6	3.01	5.35e-9	3.97
S-300	6.27e-5	2.05	7.08e-7	3.01	2.60e-9	3.95
S-350	4.58e-5	2.04	4.45e-7	3.01	1.42e-9	3.91

Mesh	MLP					
	$p = 1$		$p = 2$		$p = 3$	
	Error	Rate	Error	Rate	Error	Rate
S-100	6.11e-3	-	5.20e-3	-	6.92e-3	-
S-150	1.81e-3	2.99	8.88e-4	4.36	1.16e-3	4.41
S-200	1.59e-4	8.47	2.72e-5	12.11	1.64e-5	14.79
S-250	9.24e-5	2.42	7.69e-6	5.66	3.75e-6	6.62
S-300	6.27e-5	2.13	7.08e-7	13.09	2.60e-9	39.89
S-350	4.58e-5	2.04	4.45e-7	3.00	1.42e-9	3.91

Ideally, no cell should be flagged by an indicator since the solution is smooth. In Table 4, we list the maximum and time-averaged percentage of cells flagged as troubled-cells, by the four indicators on the various meshes. We clearly see that for the values of parameter M considered, the TVB indicator flags an average of 20% cells or more, especially for higher order p . This leads to a loss in accuracy of the solution, as seen in Figs. 5 and 6. On the other hand, the MLP indicator flags an average of 1% (or less) cells, leading to substantially more accurate approximations. We also perform a convergence analysis with the MLP indicator, and compare the results with the unlimited simulations in Table 5. Unlike the unlimited DG scheme which gives the expected rate of convergence, the limited scheme based on the decisions of the MLP indicator leads to an erratic convergence rate. However, we note that the rate of convergence does not drop below the expected

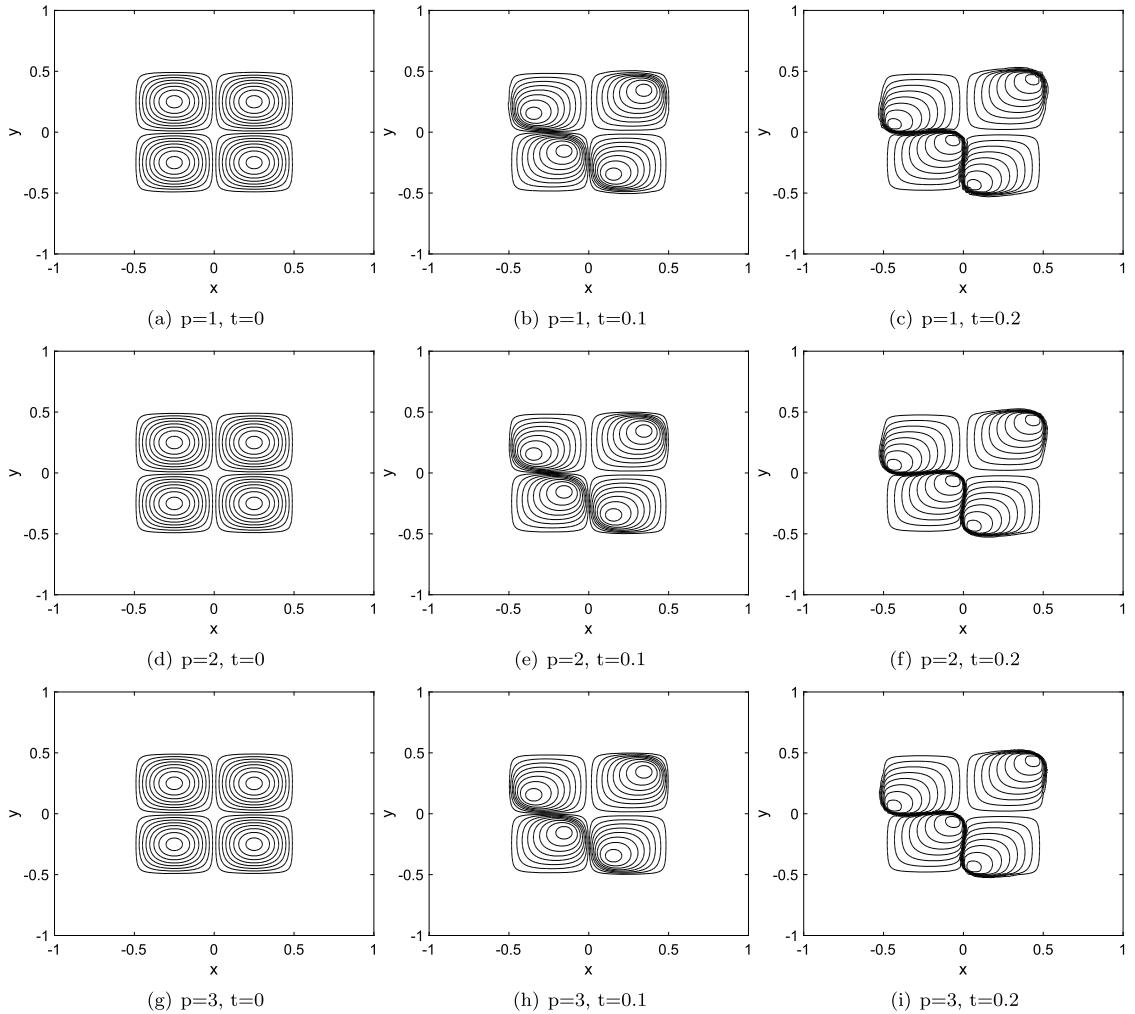


Fig. 7. Solution for Burgers equation at $t = 0, 0.1, 0.2$ on S-100 using the MLP indicator, with 20 equally spaced contour lines between -1.2 and 1.2.

Table 6

Computational time with various indicators relative to TVB-1, for the linear advection of a smooth wave.

Indicator	Mesh	$p = 1$	$p = 2$	$p = 3$
TVB-2	S-100	0.984	0.976	0.983
	S-150	0.979	0.979	0.989
	U-0.01	0.983	0.981	0.977
	U-0.005	0.986	0.987	0.972
TVB-3	S-100	0.973	0.963	0.964
	S-150	0.969	0.972	0.975
	U-0.01	0.964	0.961	0.958
	U-0.005	0.977	0.970	0.975
MLP	S-100	1.015	0.974	0.913
	S-150	1.254	1.166	1.056
	U-0.01	1.171	1.012	0.964
	U-0.005	1.366	1.159	1.078

order. Perhaps using a more sophisticated order preserving limiter [36,17] instead of the Barth-Jespersen limiter, would lead to a consistent behavior. The results demonstrate the importance of a good troubled-cell indicator when performing strong limiting in smooth regions.

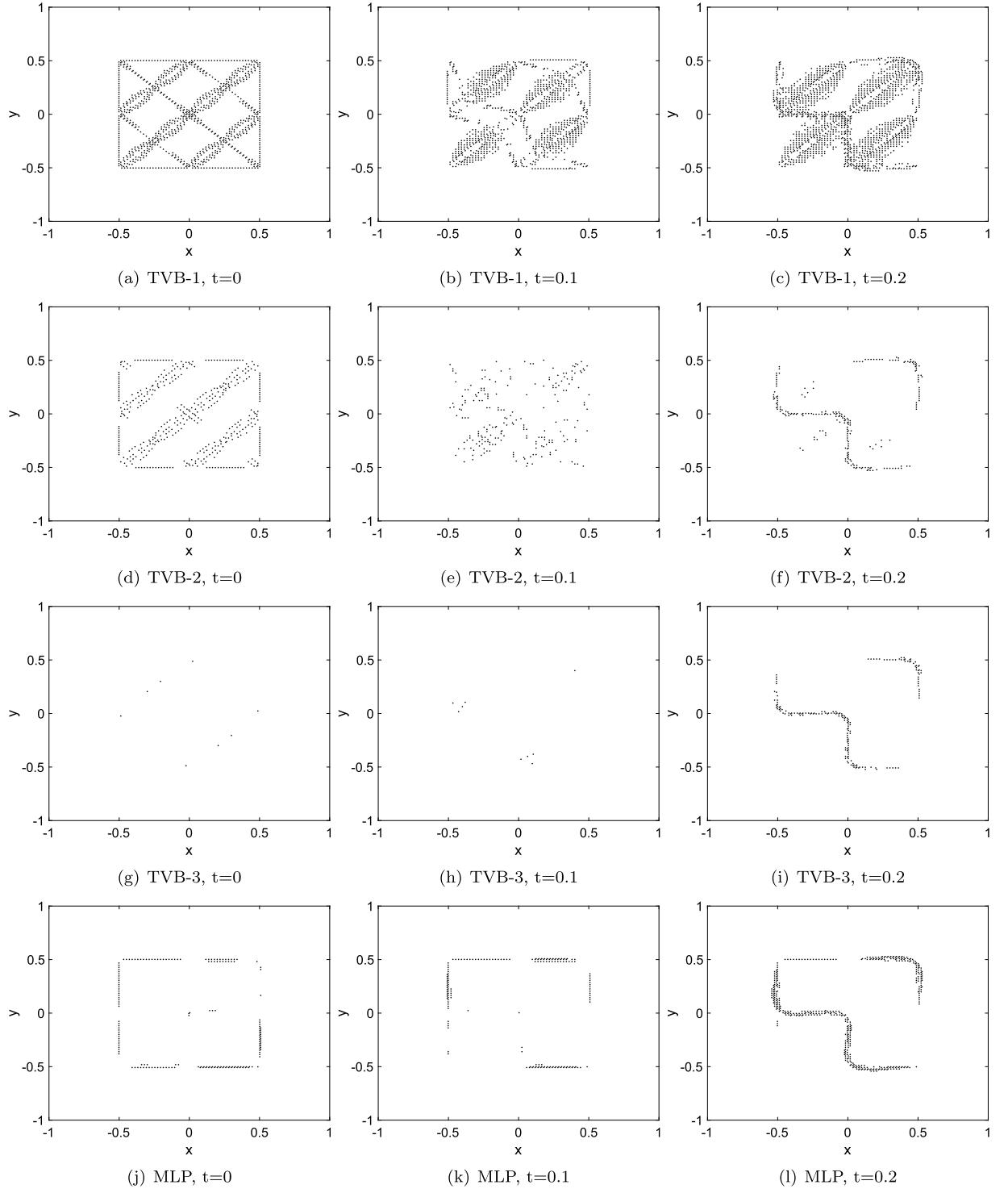


Fig. 8. Troubled-cells flagged for Burgers equation at $t = 0, 0.1, 0.2$ on S-100 and $p = 3$.

To measure the overall computational cost, we first note that TVB-1 is expected to be the most expensive among TVB-1, TVB-2 and TVB-3, since it flags the maximum number of cells on given mesh. In Table 6, we list the computational times obtained with TVB-2, TVB-3 and MLP relative to TVB-1 on the various meshes. It can be seen that the MLP indicator leads to a scheme which is marginally more expensive compared to TVB-1. However, the MLP indicator yields far more accurate solutions without the prescription of problem-dependent parameters.

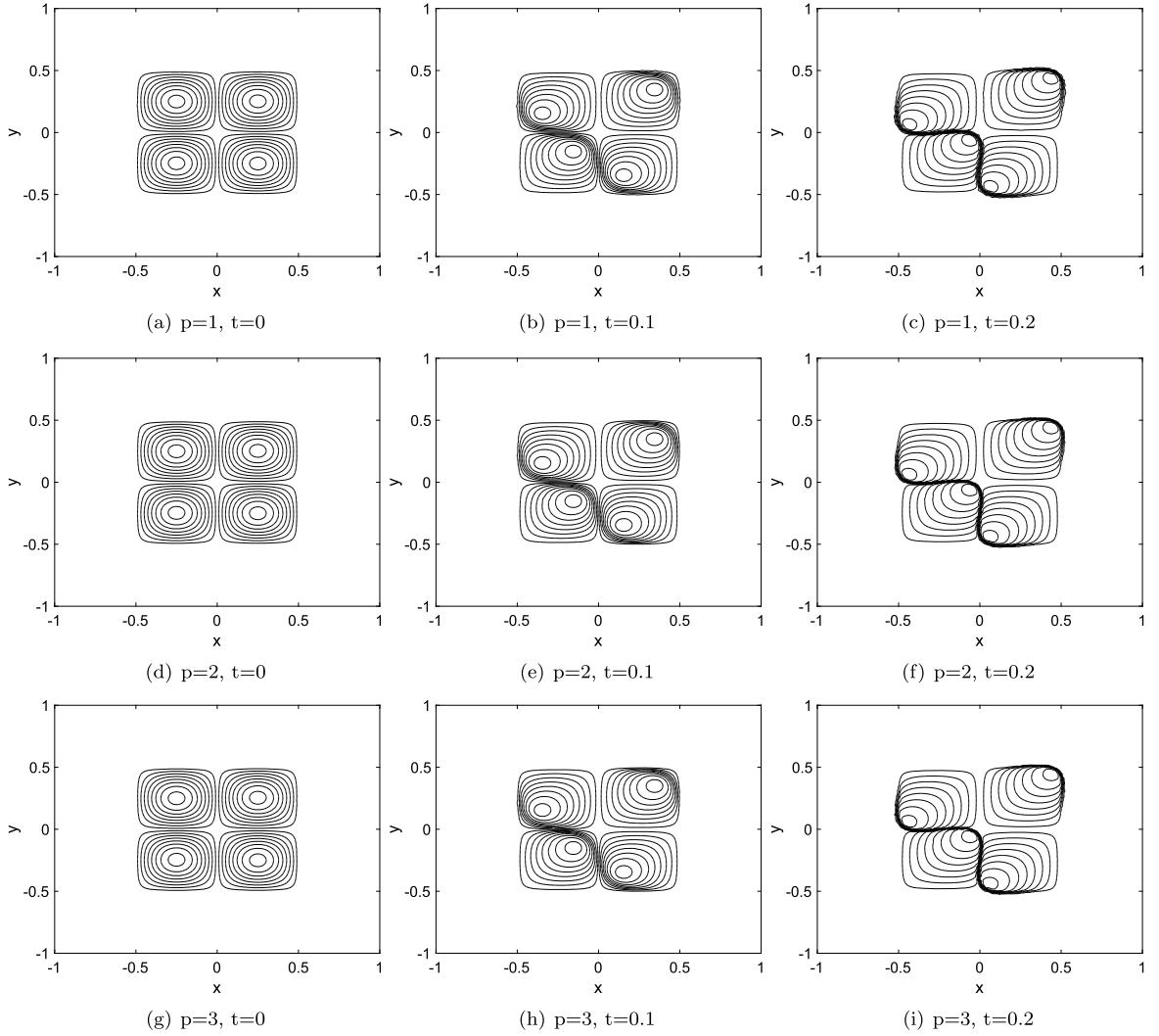


Fig. 9. Solution for Burgers equation at $t = 0, 0.1, 0.2$ on U-0.02 using the MLP indicator, with 20 equally spaced contour lines between -1.2 and 1.2.

Table 7
Meshes used for Burgers equation, along with the time-step Δt used. Note that $w(p)$ is given by (6.1).

Mesh	K	Δt
S-100	20,000	$0.01 \times w(p)$
U-0.02	26,790	$0.01 \times w(p)$

6.2. Burgers equation

We consider the two-dimensional extension of Burgers equation

$$\frac{\partial u}{\partial t} + \frac{\partial}{\partial x} \left(\frac{u^2}{2} \right) + \frac{\partial}{\partial y} \left(\frac{u^2}{2} \right) = 0,$$

and an initial condition

$$u_0(\mathbf{x}) = \begin{cases} \sin(2\pi(x+0.5)) \sin(2\pi(y+0.5)) & \text{if } |x| \leq 0, |y| \leq 0 \\ 0 & \text{otherwise,} \end{cases}$$

on the domain $[-1, 1]^2$ with periodic boundary conditions. The solution is computed till time $T_f = 0.2$, with the details of the meshes given in Table 7.

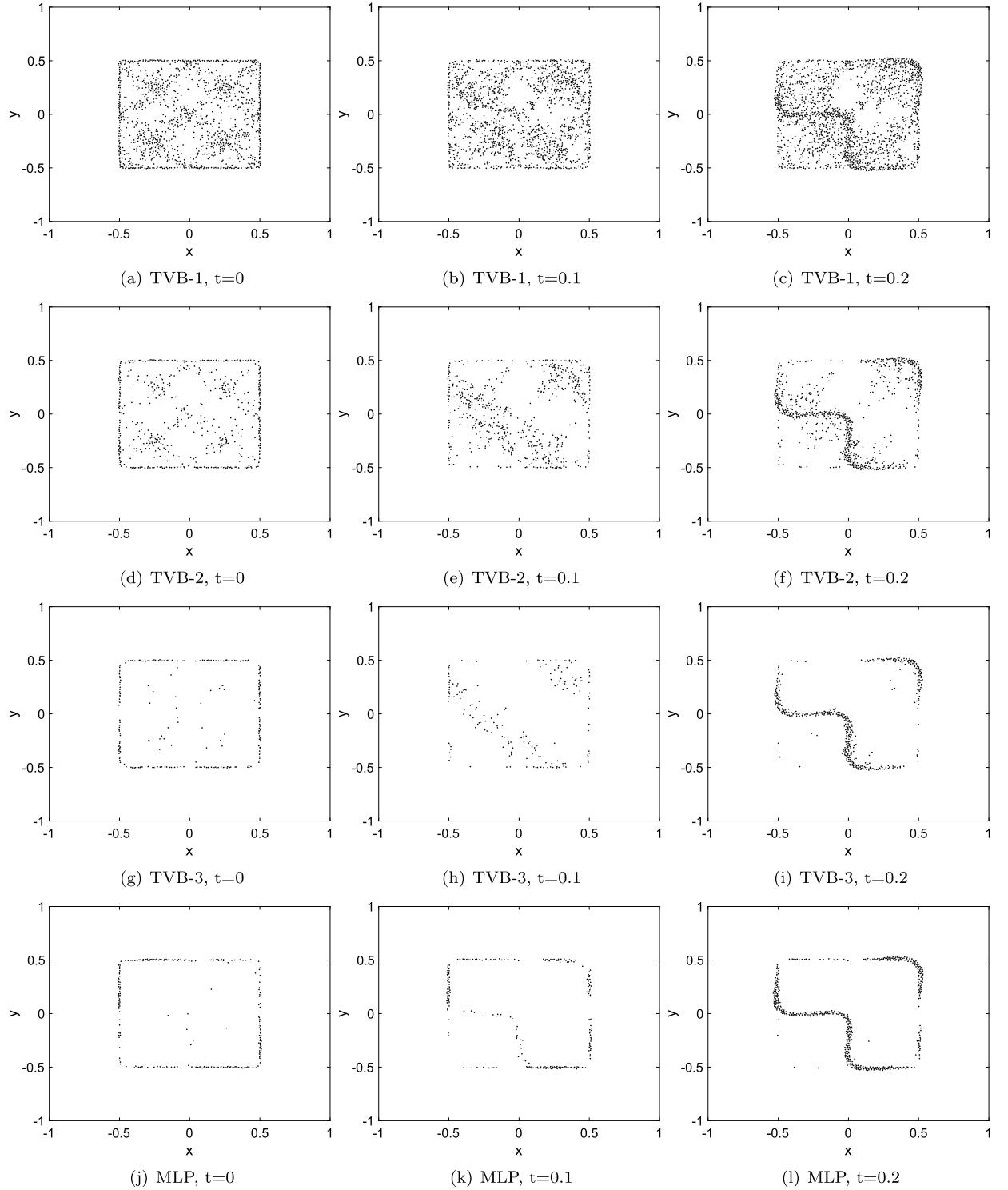


Fig. 10. Troubled-cells flagged for Burgers equation at $t = 0, 0.1, 0.2$ on U-0.02 and $p = 3$.

The contour plots of the solution at times $t = 0, 0.1$ and 0.2 computed using the MLP indicator on both meshes, are shown in Figs. 7 and 9. The corresponding plots obtained with the TVB indicator are indistinguishable compared to MLP, and thus not shown here. Note that the initial condition is smooth in the interior of the square $[-0.5, 0.5]^2$, with a sharp corner all along its boundary. The solution remains smooth inside this square till $t = 0.1$. Thus a minimal number of cells should be flagged in the interior. After $t = 0.1$, two shock-fronts appear in the solution. Furthermore, a significant portion

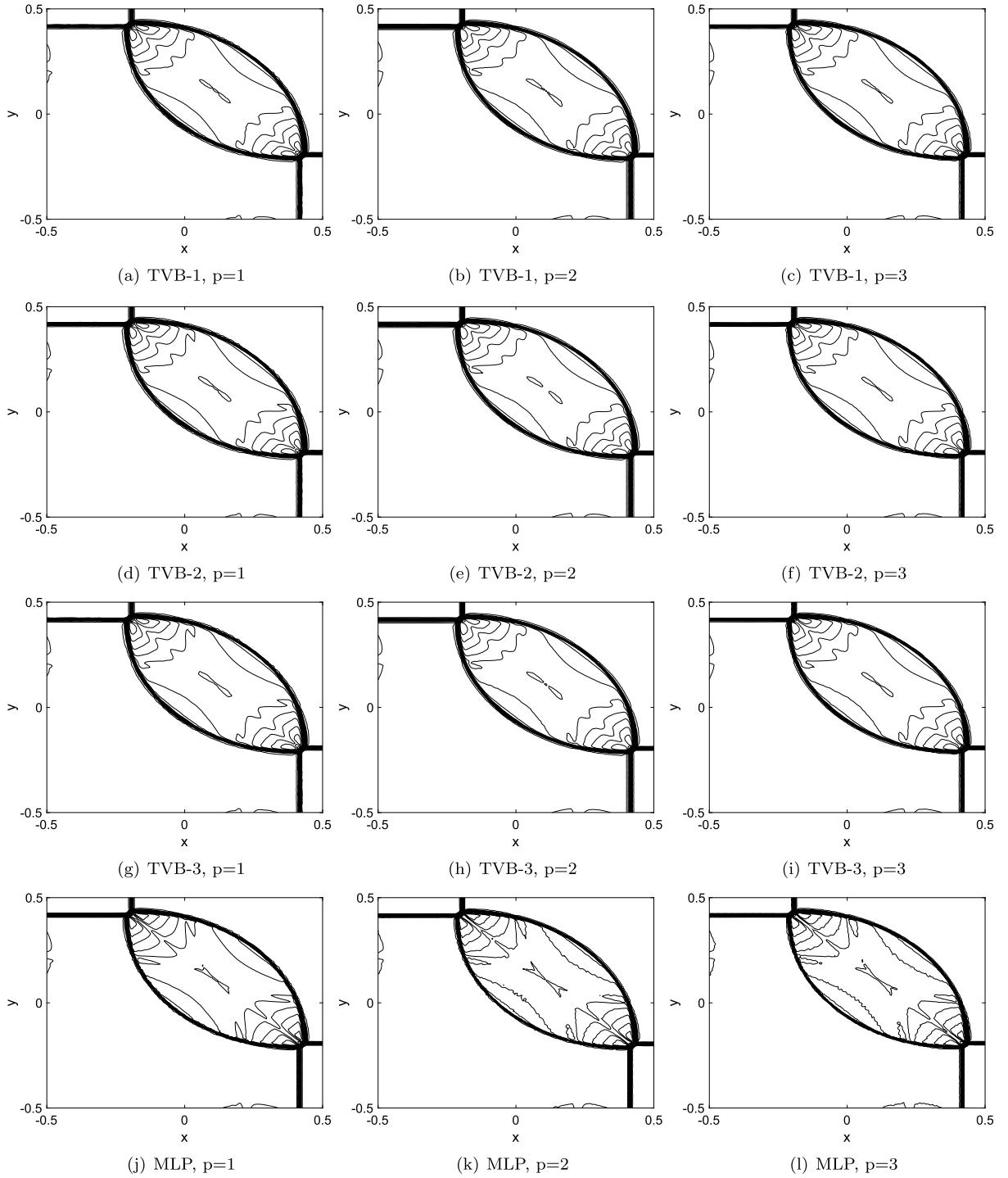


Fig. 11. Solution (density) of 2D Riemann problem (config. 4) for the Euler equation at $t = 0.25$ on S-160, with 30 equally spaced contour lines between 0.255 and 1.9.

of the sharp corner is smoothed out by rarefaction waves. To assess the performance and efficiency of the indicators, we analyze the time-history of the troubled-cells flagged. We only show the results for $p = 3$ due to paucity of space. In Fig. 8, we observe that TVB-1 and TVB-2 flag cells with smooth extrema on the mesh S-100, and overall mark more cells than necessary. TVB-3 flags a smaller number of cells compared to MLP. However, TVB-3 is unable to detect cells with a corner, unlike MLP. The MLP and TVB-3 indicators mark a comparable number of cells on the mesh U-0.02, with MLP performing marginally better, as shown in Fig. 10.

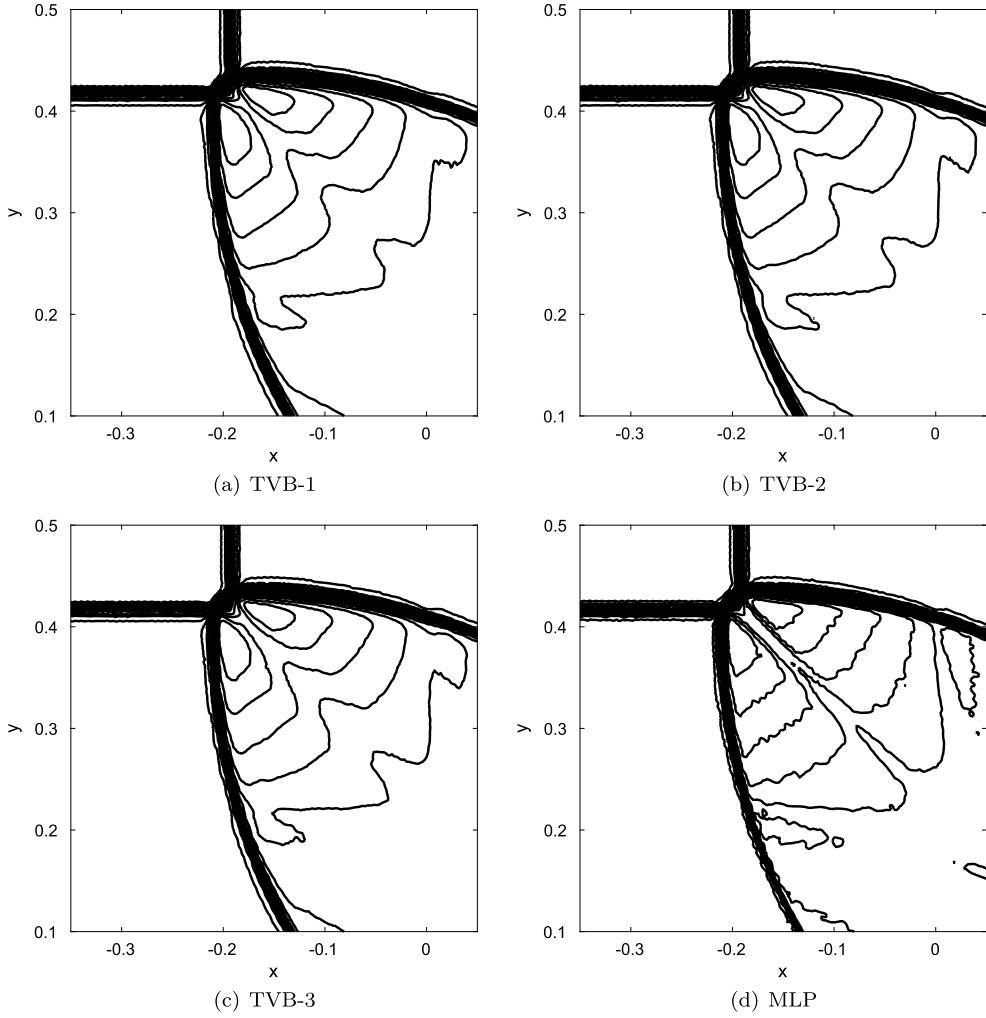


Fig. 12. Solution of 2D Riemann problem (config. 4) with $p = 3$ for the Euler equation at $t = 0.25$ on S-160, zoomed into the region $[-0.35, 0.05] \times [0.1, 0.5]$.

6.3. Euler equations

Finally, we consider the two dimensional Euler equations given by

$$\mathbf{u} = \begin{pmatrix} \rho \\ \rho v_x \\ \rho v_y \\ E \end{pmatrix}, \quad \mathbf{f}_x(\mathbf{u}) = \begin{pmatrix} \rho v_x \\ \rho v_x^2 + \mathcal{P} \\ \rho v_x v_y \\ (E + \mathcal{P}) v_x \end{pmatrix}, \quad \mathbf{f}_y(\mathbf{u}) = \begin{pmatrix} \rho v_y \\ \rho v_y v_x \\ \rho v_y^2 + \mathcal{P} \\ (E + \mathcal{P}) v_y \end{pmatrix}. \quad (6.2)$$

In (6.2), ρ , $\mathbf{u} = (v_x, v_y)^\top$ and \mathcal{P} denote the fluid density, velocity and pressure, respectively. The quantity E represents the total energy per unit volume

$$E = \rho e + \frac{1}{2} \rho |\mathbf{u}|^2,$$

where e is the specific internal energy given by a caloric equation of state, $e = e(\rho, \mathcal{P})$. In this work, we choose the equation of state for an ideal gas,

$$e = \frac{\mathcal{P}}{(\gamma - 1)\rho},$$

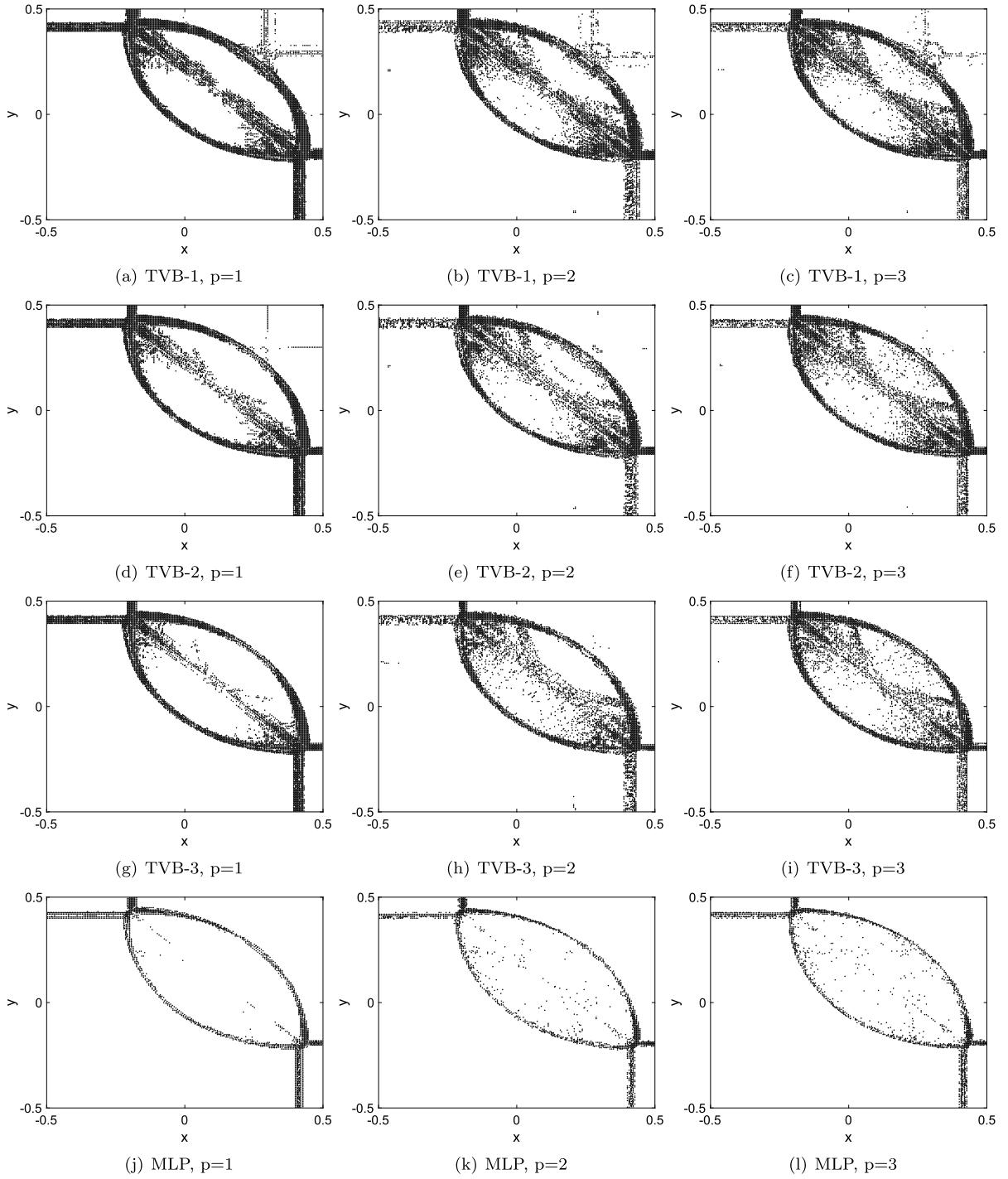


Fig. 13. Troubled-cells flagged for 2D Riemann problem (config. 4) at $t = 0.25$ on S-160.

where $\gamma = c_p/c_v$ is the ratio of specific heats. The temperature \mathcal{T} of the gas is given by the ideal gas law

$$\mathcal{P} = \rho R \mathcal{T},$$

where R is the ideal gas constant. Additionally we define the physical entropy of the flow by

$$s = \log(\mathcal{P}) - \gamma \log(\rho).$$

We choose $\gamma = 1.4$ and $R = 1$ for our simulations.

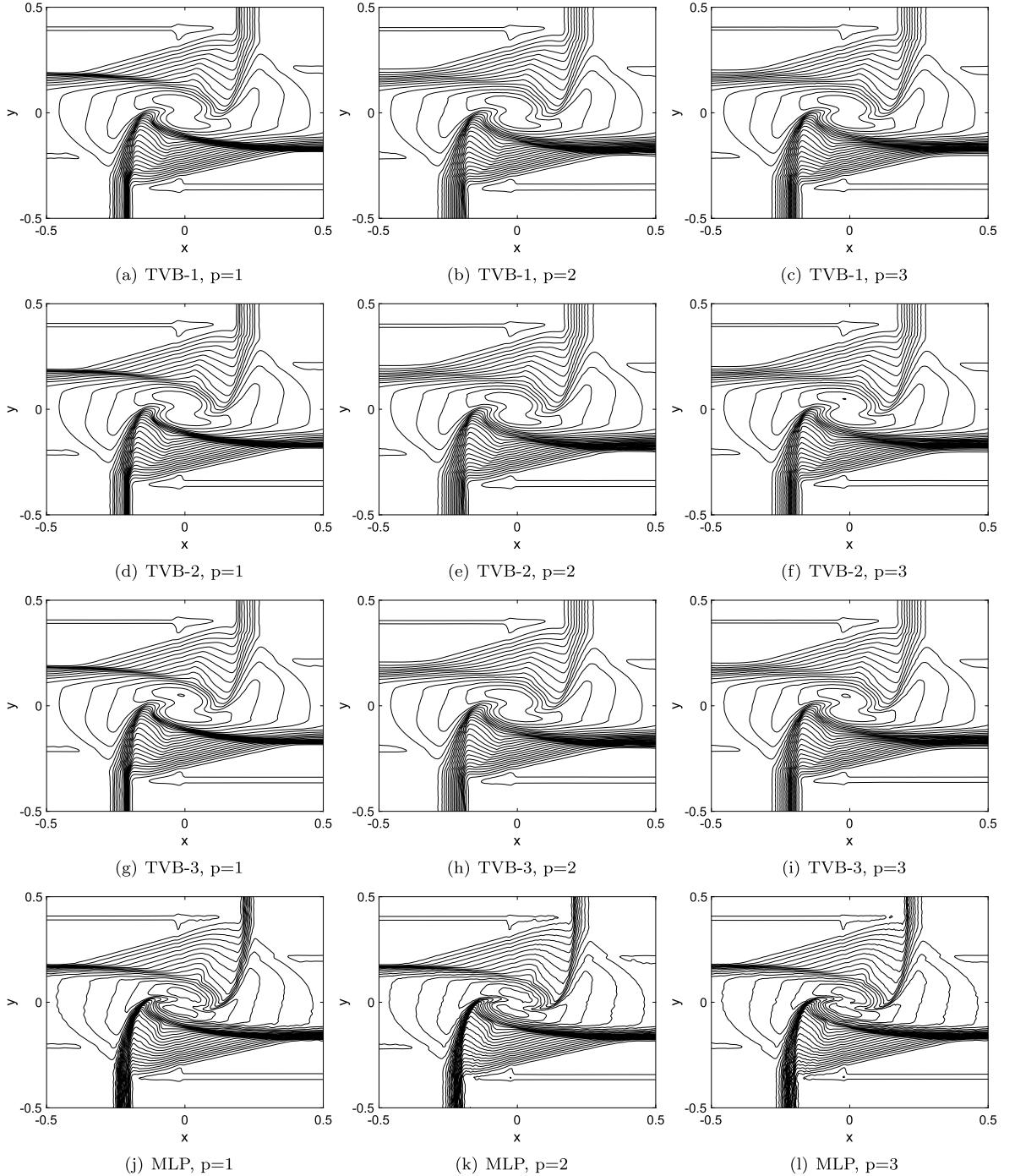


Fig. 14. Solution (density) of 2D Riemann problem (config. 6) for the Euler equation at $t = 0.3$ on S-160, with 30 equally spaced contour lines between 0.42 and 3.38.

6.3.1. 2D Riemann problem: configuration 4

We consider the two-dimensional Riemann problem for the Euler equations [29], given by the initial conditions

$$(\rho, v_x, v_y, \mathcal{P})_0(\mathbf{x}) = \begin{cases} (1.1, 0, 0, 1.1), & \text{if } x > 0, y > 0, \\ (0.5065, 0.8939, 0, 0.35), & \text{if } x < 0, y > 0, \\ (1.1, 0.8939, 0.8938, 1.1), & \text{if } x < 0, y < 0, \\ (0.5065, 0, 0.8939, 0.35), & \text{if } x > 0, y < 0, \end{cases}$$

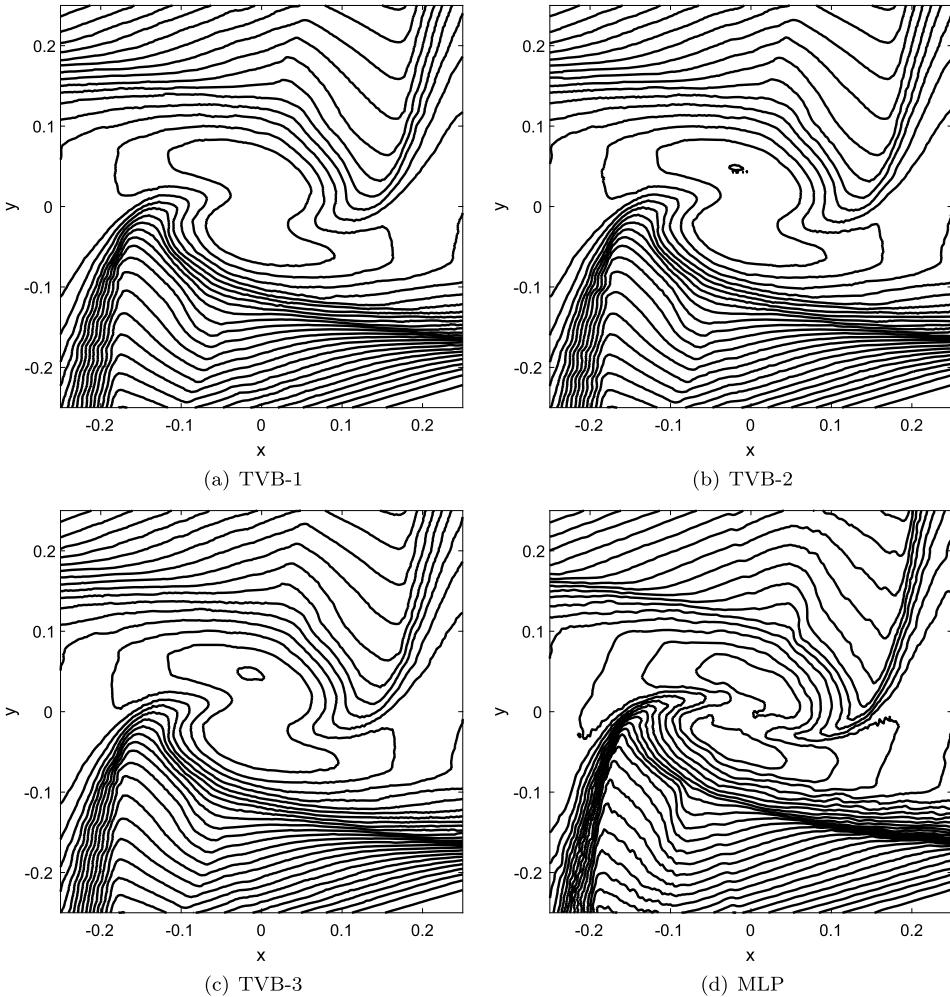


Fig. 15. Solution of 2D Riemann problem (config. 6) with $p = 3$ for the Euler equation at $t = 0.25$ on S-160, zoomed into the region $[-0.25, 0.25] \times [-0.25, 0.25]$.

on the domain $[-0.5, 0.5]^2$. The solution of this problem consists of four interacting shock waves. We simulate the results on the mesh S-160 till $T_f = 0.25$, with a fixed time-step $\Delta t = 4 \times 10^{-4} \times w(p)$. Unlike scalar conservation laws, we have several choices for the variables used for detecting troubled-cells, as well as the variables finally limited. In this work, we used the vector of conserved variables \mathbf{u} to accomplish both these tasks. As can be seen in Figs. 11, 12 and 13, the solution at the final time with the three TVB indicators are almost indistinguishable, with TVB-1 flagging the most number of cell. The MLP indicator, on the other hand, performs much better at resolving the complex features included between the shockwaves (although a bit noisy), while marking a far fewer cells compared to TVB.

6.3.2. 2D Riemann problem: configuration 6

We consider another Riemann problem configuration [29] given by

$$(\rho, v_x, v_y, \mathcal{P})_0(\mathbf{x}) = \begin{cases} (1.0, 0.75, -0.5, 1.0), & \text{if } x > 0, y > 0, \\ (2.0, 0.75, 0.5, 1.0), & \text{if } x < 0, y > 0, \\ (1.0, -0.75, 0.5, 1.0), & \text{if } x < 0, y < 0, \\ (3.0, -0.75, -0.5, 1.0), & \text{if } x > 0, y < 0, \end{cases}$$

on the domain $[-0.5, 0.5]^2$. The solution of this problem consists of four contact waves. We simulate the results on the mesh S-160 till $T_f = 0.3$, with a fixed time-step $\Delta t = 4 \times 10^{-4} \times w(p)$. Since contact waves are linear waves, it is generally enough to limit the regions near the discontinuity for the initial few time-steps, after which the solution remains smooth and should require almost no limiting. However, the contact waves are smeared by the TVB indicator (see Fig. 14 and 15)

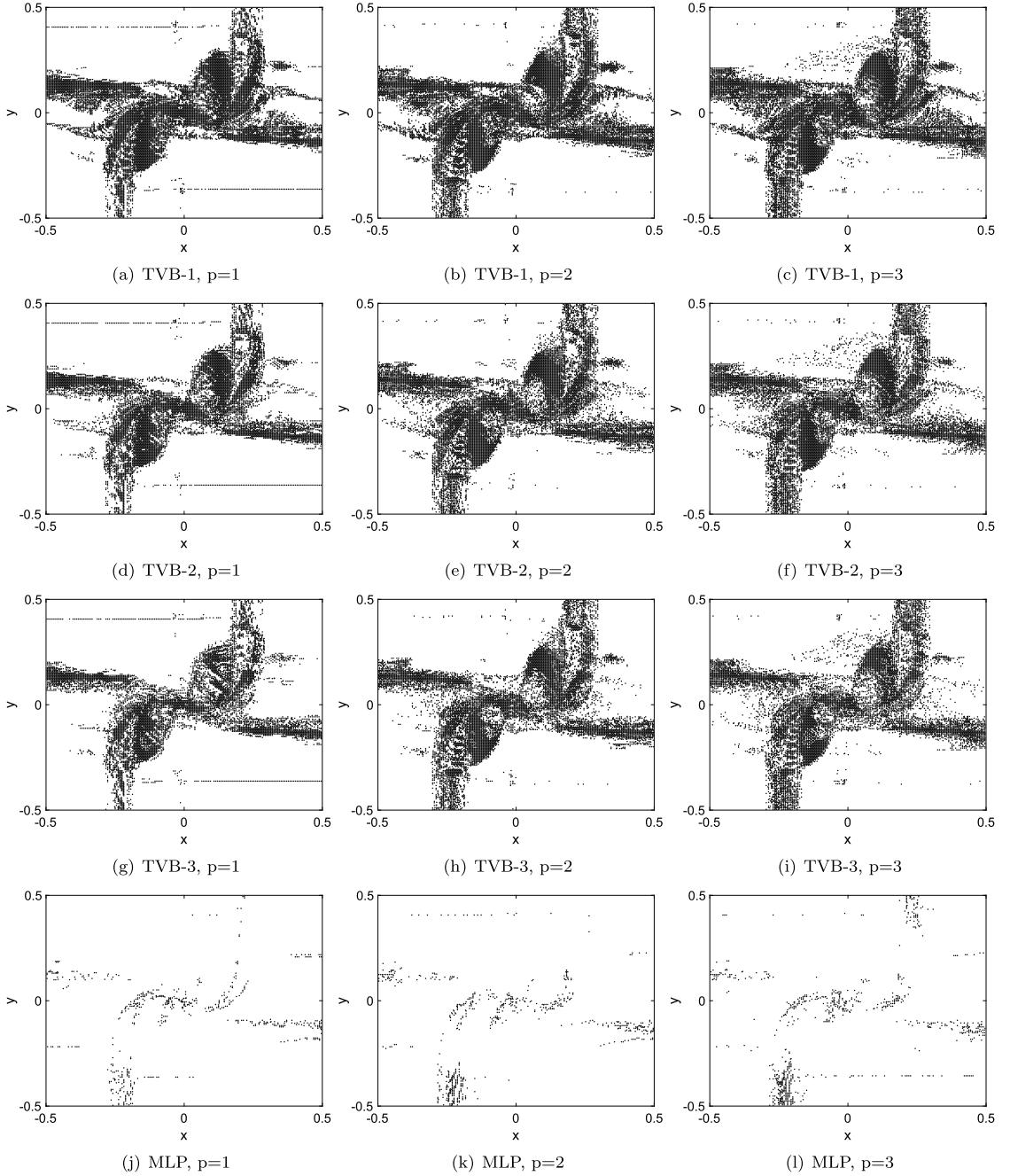


Fig. 16. Troubled-cells flagged for 2D Riemann problem (config. 6) at $t = 0.3$ on S-160.

since a large number of cells are flagged though out the evolution of the numerical solution (see Fig. 16). On the other hand a minimal number of cells are flagged by the MLP indicator, leading to considerably sharper contact lines.

6.3.3. 2D Riemann problem: configuration 12

We finally consider the Riemann problem configuration 12 [29] given by

$$(\rho, v_x, v_y, \mathcal{P})_0(\mathbf{x}) = \begin{cases} (0.5313, 0, 0, 0.4), & \text{if } x > 0, y > 0, \\ (1.0, 0.7276, 0, 1.0), & \text{if } x < 0, y > 0, \\ (0.8, 0, 0, 1.0), & \text{if } x < 0, y < 0, \\ (1.0, 0, 0.7276, 1.0), & \text{if } x > 0, y < 0, \end{cases}$$

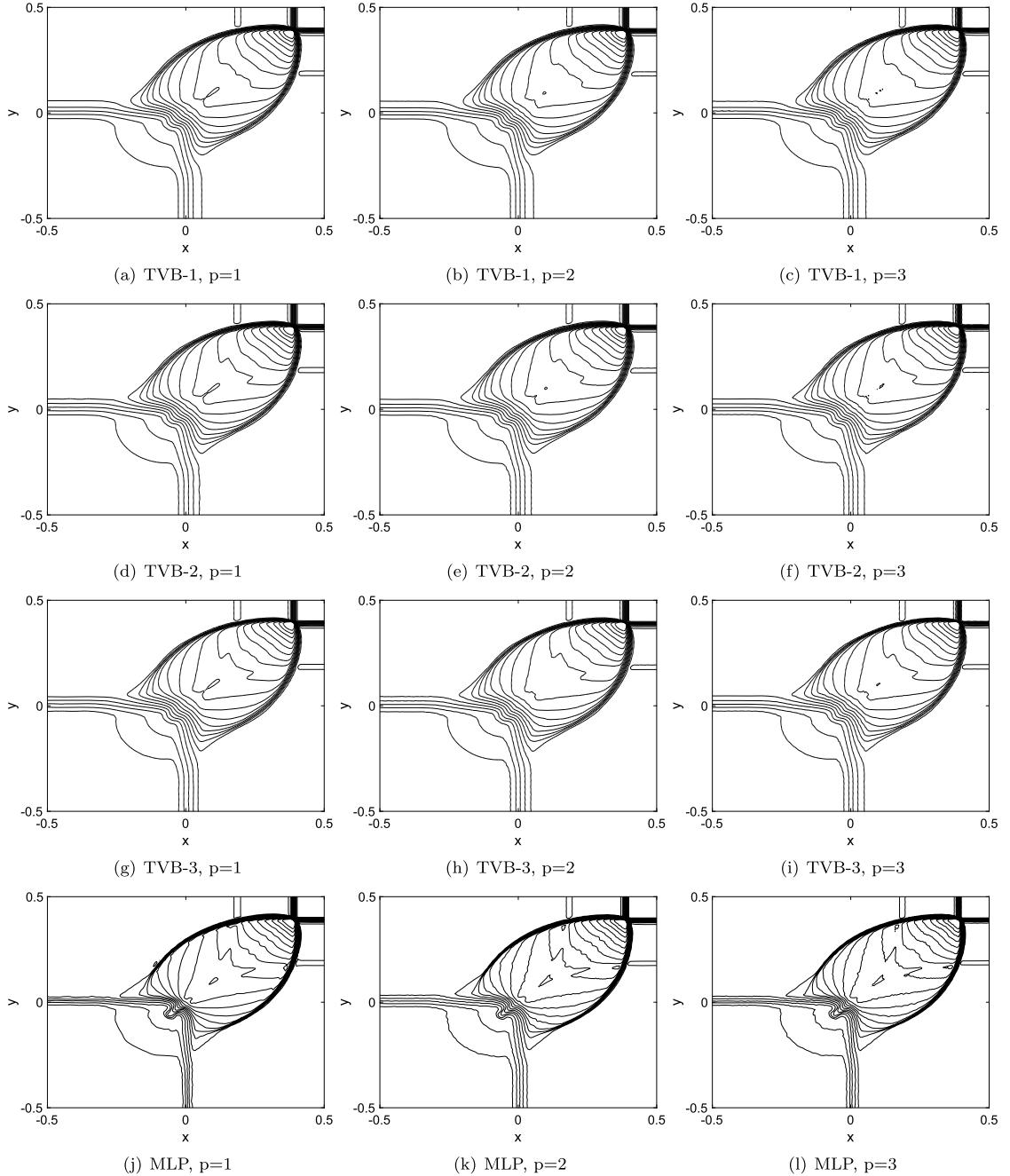


Fig. 17. Solution (density) of 2D Riemann problem (config. 12) for the Euler equation at $t = 0.25$ on S-160, with 30 equally spaced contour lines between 0.255 and 1.9.

on the domain $[-0.5, 0.5]^2$. The solution of this problem consists of two shock waves and two contact waves. We simulate the results on the mesh S-160 till $T_f = 0.25$, with a fixed time-step $\Delta t = 4 \times 10^{-4} \times w(p)$. As can be seen in Figs. 17, 18 and 19, the solution at the final time with the three TVB indicators are almost indistinguishable, with TVB-1 flagging the most number of cell. Neither of the TVB indicators are able to resolve the fine solution structures observed near $\mathbf{x} = (0, 0)$. On the other hand, the MLP indicator performs substantially better at capturing the finer structures, while flagging the least number of cells.

6.3.4. Shock-vortex interaction

This problem consists of the interaction of a left-moving shock wave with a right-moving vortex [18]. The initial shock discontinuity on the domain $[0, 2] \times [0, 1]$ is given by

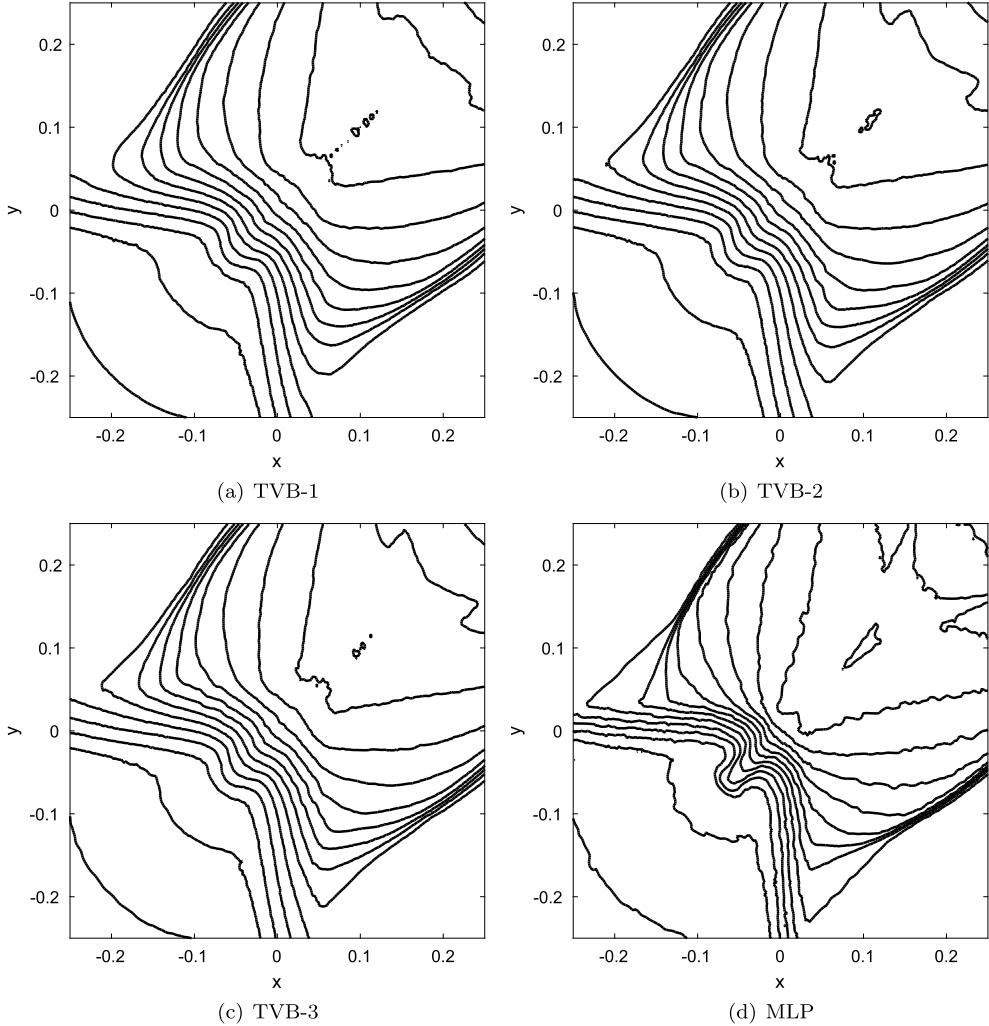


Fig. 18. Solution of 2D Riemann problem (config. 12) with $p = 3$ for the Euler equation at $t = 0.25$ on S-160, zoomed into the region $[-0.25, 0.25] \times [-0.25, 0.25]$.

$$\mathbf{U}_0(x) = \begin{cases} \mathbf{U}_L & \text{if } x < 0.5 \\ \mathbf{U}_R & \text{if } x \geq 0.5 \end{cases},$$

where the left state is given by $(\rho_L, v_{x,L}, v_{y,L}, \mathcal{P}_L) = (1, \sqrt{\gamma}, 0, 1)$ while the right state is given by

$$\begin{aligned} \mathcal{P}_R &= 1.3, \quad \rho_R = \rho_L \left(\frac{\gamma - 1 + (\gamma + 1)\mathcal{P}_R}{\gamma + 1 + (\gamma - 1)\mathcal{P}_R} \right) \\ v_{x,R} &= \sqrt{\gamma} + \sqrt{2} \left(\frac{1 - \mathcal{P}_R}{\sqrt{\gamma - 1 + \mathcal{P}_R(\gamma + 1)}} \right), \quad v_{y,R} = 0. \end{aligned}$$

The left state \mathbf{U}_L is superposed onto an isentropic vortex described by the following perturbations in the velocity, temperature and physical entropy respectively

$$\begin{aligned} \delta v_x &= \vartheta \frac{(y - y_c)}{r_c} \exp(\beta(1 - r^2)), \quad \delta v_y = -\vartheta \frac{(x - x_c)}{r_c} \exp(\beta(1 - r^2)), \\ \delta T &= -\frac{\gamma - 1}{4\beta\gamma} \vartheta^2 \exp(2\beta(1 - r^2)), \quad \delta s = 0, \end{aligned}$$

where $r^2 = ((x - x_c)^2 + (y - y_c)^2)/r_c^2$. The various parameters of the perturbation are chosen as $\vartheta = 0.3$, $r_c = 0.05$, $\beta = 0.204$ and $(x_c, y_c) = (0.25, 0.5)$. The domain is discretized using a mesh U-0.01 with inflow boundary conditions applied on

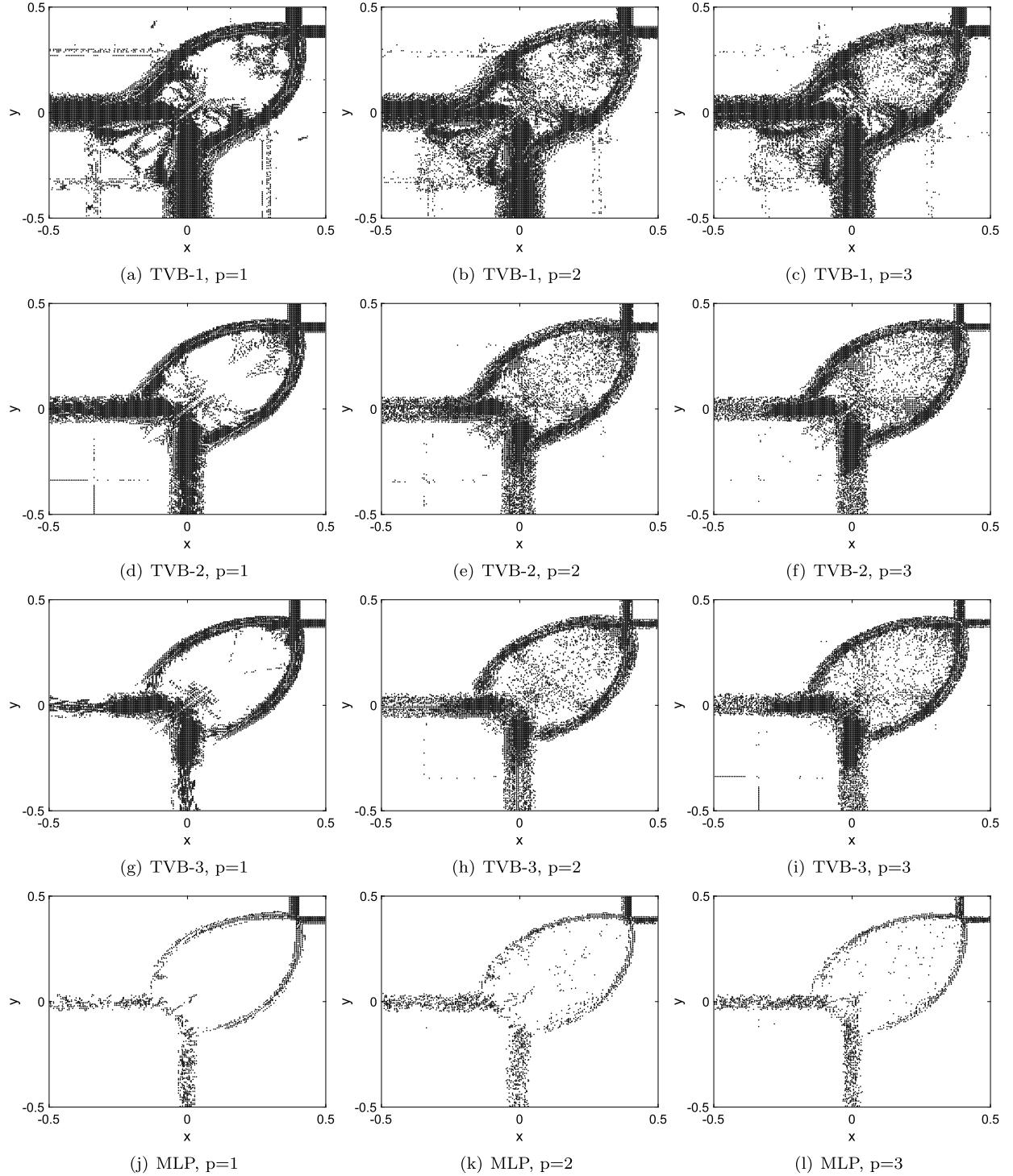


Fig. 19. Troubled-cells flagged for 2D Riemann problem (config. 12) at $t = 0.25$ on S-160.

the left/right and reflective boundary conditions on the top/bottom. The solution is evaluated using $p = 3$, a time-step $\Delta t = 4 \times 10^{-5}$ and till a final time $T_f = 0.8$. The contour plots of density and the flagged troubled cells at different time instances are shown in Figs. 20 and 21, respectively. Note that the TVB indicator always flags the cells encompassing the vortex as troubled-cells, which explains why vortex structure is quite dissipated at the final time. On the other hand, the MLP almost never flags the vortex cells, even when the vortex is passing through the shock. Thus, the vortex is well preserved. This reaffirms the ability of the network to correctly identify smooth extrema.

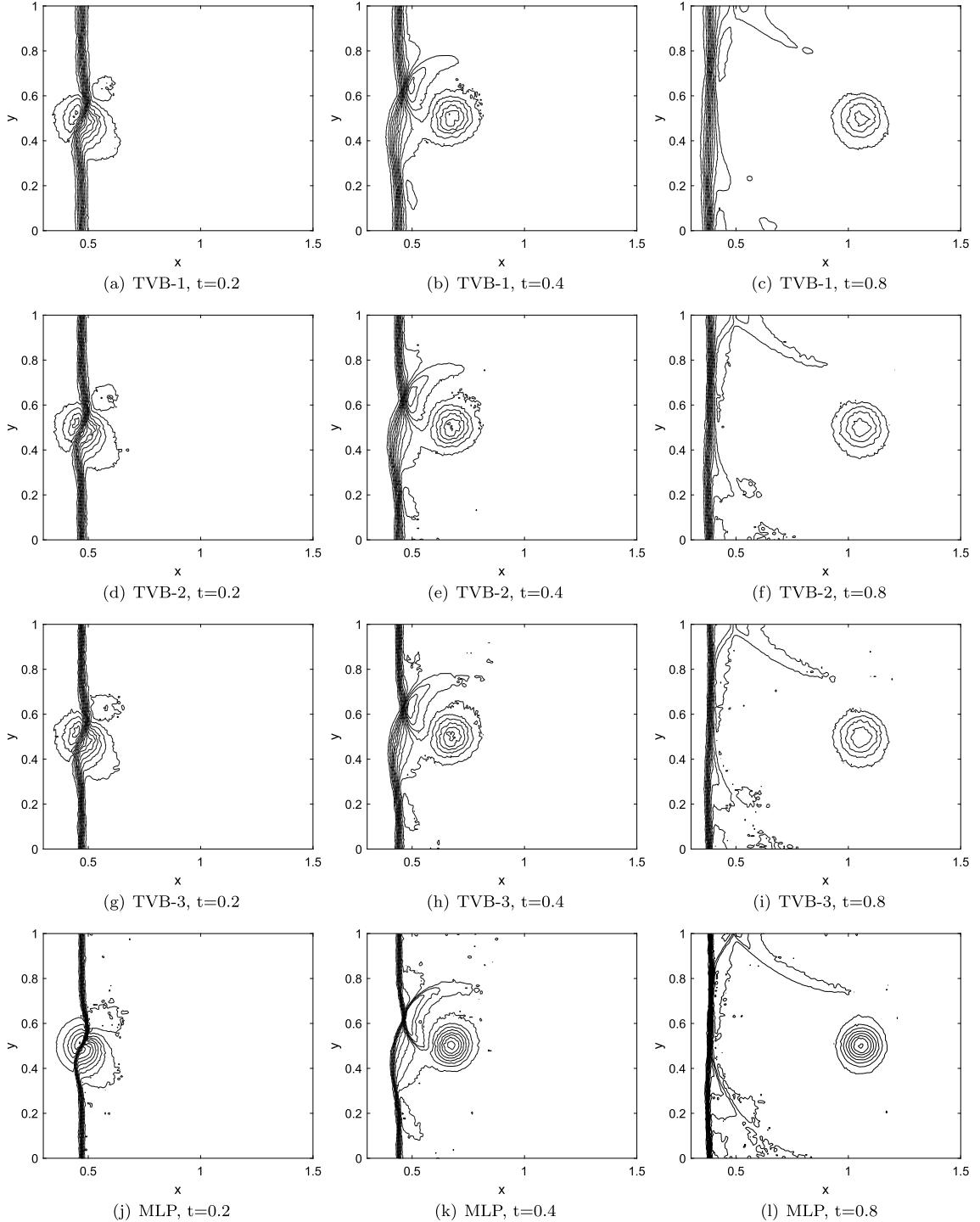


Fig. 20. Solution (density) of shock-vortex interaction at $t = 0.2, 0.4$ and 0.8 on U-0.01 with $p = 3$, zoomed into the area of interest $x \in [0.3, 1.5]$. 20 equally spaced contour lines between 0.9 and 1.25.

6.3.5. Double Mach reflection

This problem was first described in [43] and is a useful experiment to assess the robustness of numerical methods in the presence of strong shocks. The computational domain for this problem is $[0, 4] \times [0, 1]$, with a ramp beginning at $x = 1/6$ on the bottom boundary (see Fig. 22). The initial Mach 10 shock propagating at an angle of 30° , is placed at the base of the ramp. Inflow boundary condition are set on the left and the section of the bottom boundary before the ramp, while outflow

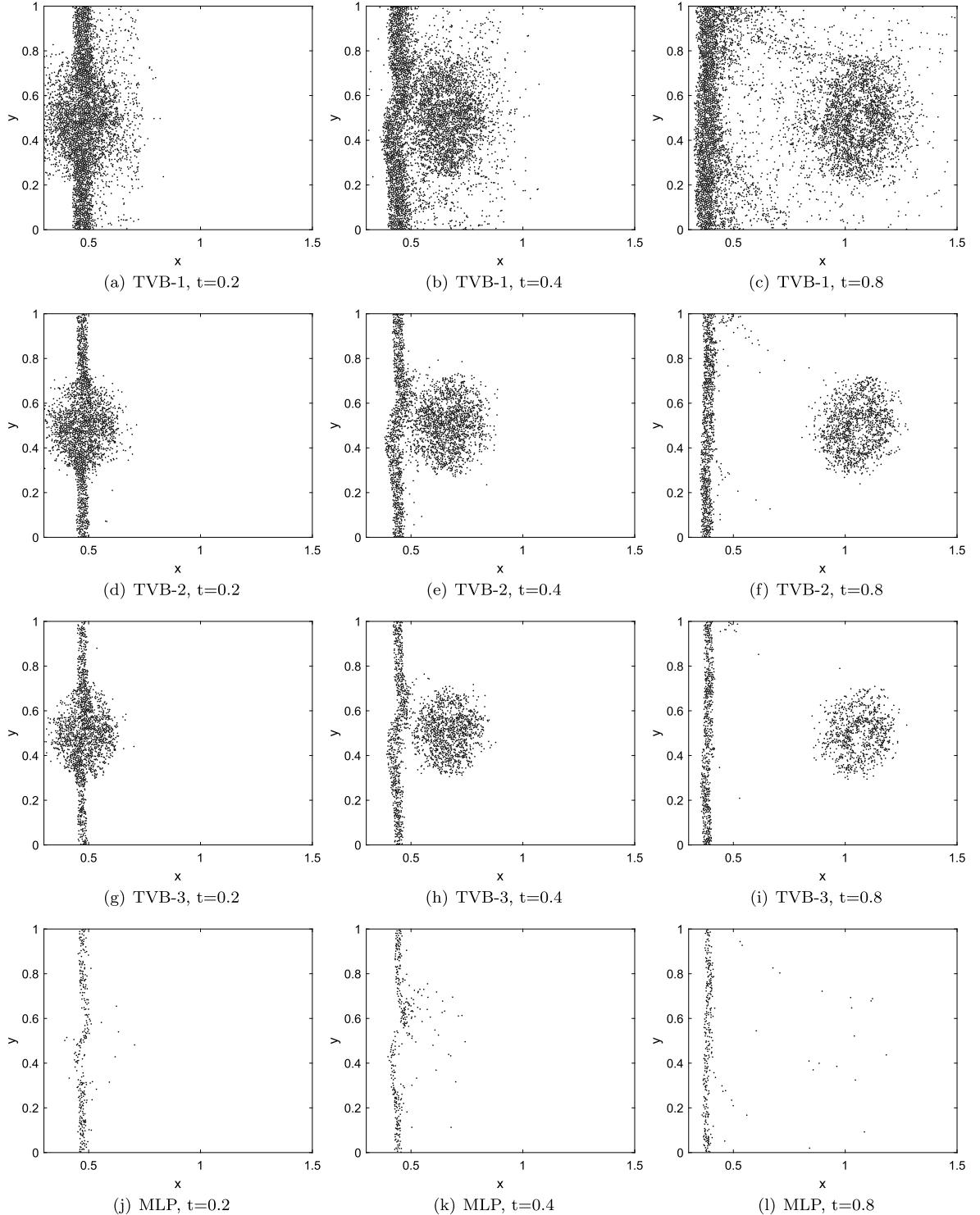


Fig. 21. Troubled-cells flagged for the shock-vortex interaction at $t = 0.2, 0.4$ and 0.8 on U-0.01 with $p = 3$.

boundary conditions are prescribed to the right. A time-dependent boundary condition is prescribed on the top boundary to allow the shock to propagate through the domain, as if the top boundary extends to infinity. The solution is simulated till $T_f = 0.2$ on an unstructured mesh U-0.005, with the fixed local time-step $\Delta t = 2 \times 10^{-5} \times w(p)$. Since the current problem involves a strong shock, we implement an additional positivity fix after limiting the solution, to avoid unphysical values in density and pressure. More precisely, the local solution is replaced by cell averages in those cells where negative values of

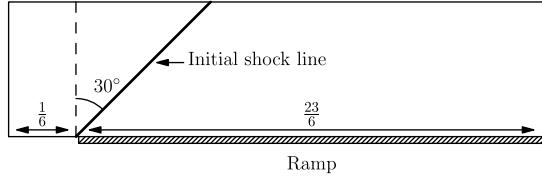


Fig. 22. Computational domain for double Mach reflection.

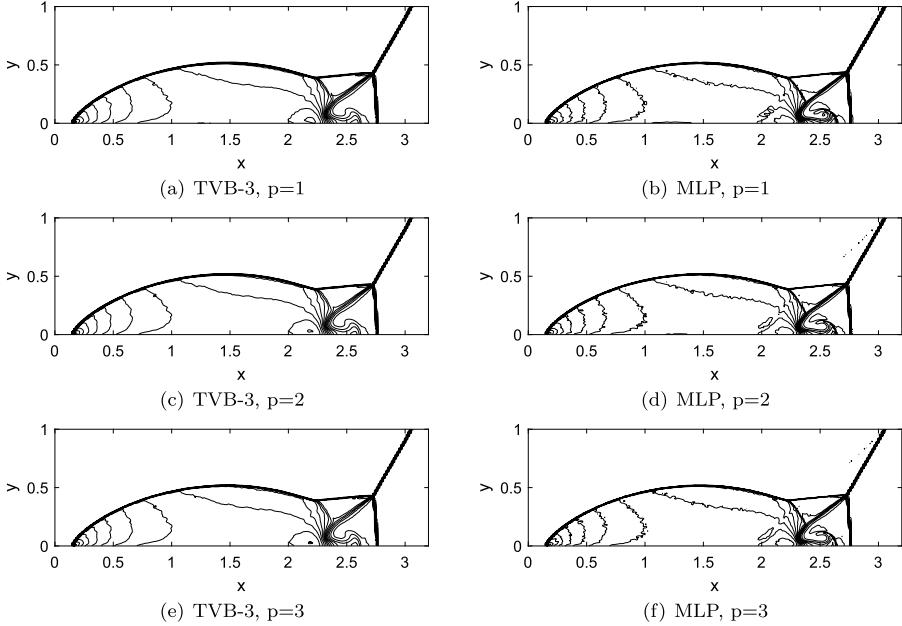


Fig. 23. Solution (density) for the double Mach problem at $t = 0.2$ on $U-0.005$, with 30 equally spaced contour lines between 1.5 and 21.5.

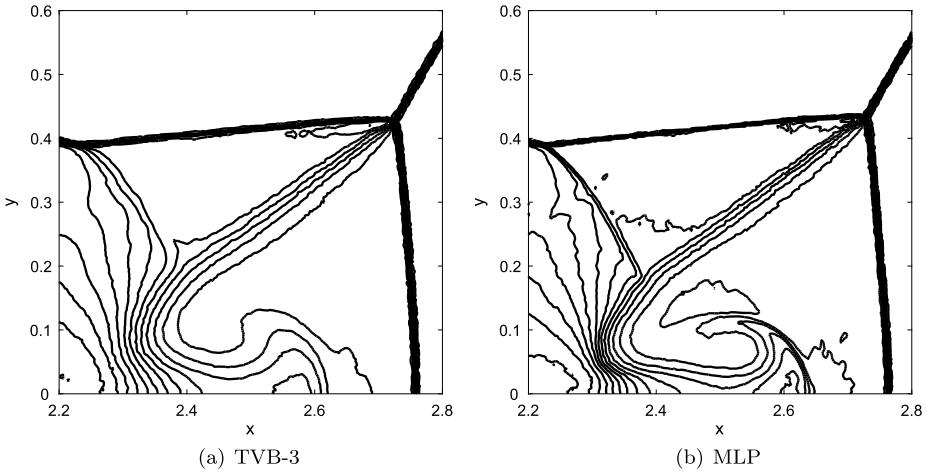


Fig. 24. Solution for the double Mach problem at $t = 0.2$ with $p = 3$ on $U-0.005$, zoomed into the region $[2.2, 2.8] \times [0, 0.6]$.

density or pressure are observed. We compare the results obtained with the MLP indicator and the TVB-3 indicator. Once again, we observe in Figs. 23, 24 and 25 that the MLP indicator marks fewer cells while yielding sharper solution features, as compared to the TVB indicator. Furthermore, we observe from Table 8 that the (maximum and time-averaged) number of cells requiring a positivity fix for this problem, is much smaller when the MLP indicator is used.

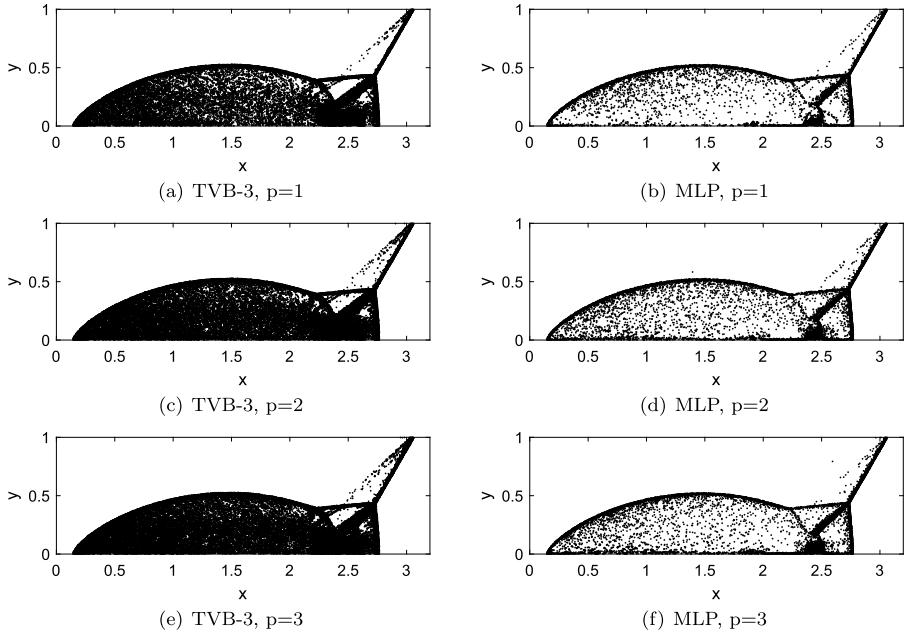


Fig. 25. Troubled-cells flagged for the double Mach problem at $t = 0.2$ on U-0.005.

Table 8

Maximum and time-averaged number of cells requiring positivity correction for the double Mach problem on the mesh U-0.005 with $K = 423801$ cells in total.

Indicator	$p = 1$		$p = 2$		$p = 3$	
	Max. num. cells fixed	Avg. num. cells fixed	Max. num. cells fixed	Avg. num. cells fixed	Max. num. cells fixed	Avg. num. cells fixed
TVB-3	110	68.88	17	5.67	90	1.62
MLP	10	1.31	13	3.85	8	0.30

7. Conclusion

In this work, we have extended the approach of [38] and trained a feedforward network to behave as a troubled-cell indicator for two-dimensional problems. The training set is obtained by using a number of suitable functions that characterize the local solution structure for conservation laws. The main advantage of proposed indicator is that it does not require the specification of problem-dependent parameters. Furthermore, the network is trained offline, after which it can be used as a black box to flag troubled-cells for general conservational laws on triangular grids. Through several numerical tests, the MLP indicator has been shown to outperform the TVB indicator (with various values of M) both in terms of solution accuracy and the number of cells flagged, while maintaining a comparable computational cost.

Future work will investigate the construction of similar networks on two-dimensional unstructured quadrilateral grids, as well as the extension to three-dimensional grids.

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