

Applied Mathematical Sciences

Volume 118

Series Editors

Anthony Bloch, Department of Mathematics, University of Michigan, Ann Arbor, MI, USA

abloch@umich.edu

C. L. Epstein, Department of Mathematics, University of Pennsylvania, Philadelphia, PA, USA

cle@math.upenn.edu

Alain Goriely, Department of Mathematics, University of Oxford, Oxford, UK

goriely@maths.ox.ac.uk

Leslie Greengard, New York University, New York, NY, USA

Greengard@cims.nyu.edu

Advisory Editors

J. Bell, Center for Computational Sciences and Engineering, Lawrence Berkeley National Laboratory, Berkeley, CA, USA

P. Constantin, Department of Mathematics, Princeton University, Princeton, NJ, USA

R. Durrett, Department of Mathematics, Duke University, Durham, CA, USA

R. Kohn, Courant Institute of Mathematical Sciences, New York University, New York, NY, USA

R. Pego, Department of Mathematical Sciences, Carnegie Mellon University, Pittsburgh, PA, USA

L. Ryzhik, Department of Mathematics, Stanford University, Stanford, CA, USA

A. Singer, Department of Mathematics, Princeton University, Princeton, NJ, USA

A. Stevens, Department of Applied Mathematics, University of Münster, Münster, Germany

S. Wright, Computer Sciences Department, University of Wisconsin, Madison, WI, USA

Founding Editors

F. John, New York University, New York, NY, USA

J. P. LaSalle, Brown University, Providence, RI, USA

L. Sirovich, Brown University, Providence, RI, USA

The mathematization of all sciences, the fading of traditional scientific boundaries, the impact of computer technology, the growing importance of computer modeling and the necessity of scientific planning all create the need both in education and research for books that are introductory to and abreast of these developments. The purpose of this series is to provide such books, suitable for the user of mathematics, the mathematician interested in applications, and the student scientist. In particular, this series will provide an outlet for topics of immediate interest because of the novelty of its treatment of an application or of mathematics being applied or lying close to applications. These books should be accessible to readers versed in mathematics or science and engineering, and will feature a lively tutorial style, a focus on topics of current interest, and present clear exposition of broad appeal. A compliment to the Applied Mathematical Sciences series is the Texts in Applied Mathematics series, which publishes textbooks suitable for advanced undergraduate and beginning graduate courses.

More information about this series at <http://www.springer.com/series/34>

Edwige Godlewski • Pierre-Arnaud Raviart

Numerical Approximation of Hyperbolic Systems of Conservation Laws

Second Edition



Springer

Edwige Godlewski
Laboratoire Jacques-Louis Lions
Sorbonne University
Paris, France

Pierre-Arnaud Raviart
Laboratoire Jacques-Louis Lions
Sorbonne University
Paris, France

ISSN 0066-5452
Applied Mathematical Sciences
ISBN 978-1-0716-1342-9
<https://doi.org/10.1007/978-1-0716-1344-3>

ISSN 2196-968X (electronic)
ISBN 978-1-0716-1344-3 (eBook)

Mathematics Subject Classification: 35L65, 35L67, 65M06, 65M08, 65M12, 76Nxx, 35L50, 35L60, 35Q35, 65Mxx, 35Q20, 35Q86, 76P05, 76W05, 80A32

© Springer Science+Business Media, LLC, part of Springer Nature 1996, 2021
This work is subject to copyright. All rights are reserved by the Publisher, whether the whole or part of the material is concerned, specifically the rights of translation, reprinting, reuse of illustrations, recitation, broadcasting, reproduction on microfilms or in any other physical way, and transmission or information storage and retrieval, electronic adaptation, computer software, or by similar or dissimilar methodology now known or hereafter developed.

The use of general descriptive names, registered names, trademarks, service marks, etc. in this publication does not imply, even in the absence of a specific statement, that such names are exempt from the relevant protective laws and regulations and therefore free for general use.

The publisher, the authors, and the editors are safe to assume that the advice and information in this book are believed to be true and accurate at the date of publication. Neither the publisher nor the authors or the editors give a warranty, expressed or implied, with respect to the material contained herein or for any errors or omissions that may have been made. The publisher remains neutral with regard to jurisdictional claims in published maps and institutional affiliations.

This Springer imprint is published by the registered company Springer Science+Business Media, LLC, part of Springer Nature

The registered company address is: 1 New York Plaza, New York, NY 10004, U.S.A.

Preface to the Second Edition

There was an obvious need to complete the first edition of this textbook with the treatment of source terms. Thus, a new chapter (Chap. VII) has been added, which also provides a few important principles concerning non-conservative systems that are naturally introduced with the derivation of well-balanced or asymptotic preserving schemes. Note that most theoretical results are only referred to since it is out of scope to give detailed proofs; these may be tricky and are often quite technical.

We took the opportunity of this second edition to include more examples in the introduction chapter (now Chap. I), such as MHD, shallow water, and flow in a nozzle, and to give some insights on multiphase flow models; this last subject deserves a much longer treatment. Then we thought it is important to emphasize the change of frame from Eulerian to Lagrangian coordinates and the specificity of fluid systems. Additionally, the low Mach limit has been addressed in the chapter devoted to multidimensional systems (now Chap. V) with the final section introducing all Mach schemes.

For 25 years, there has been a tremendous lot of work dedicated to the numerical approximation of hyperbolic systems, among which we choose to introduce the relaxation approach, now at the end of Chap. IV and the case of discontinuous fluxes, and interface coupling, a topic covered in Chap. VII. Both subjects are treated in some specific outlines.

Then, some complements may be found here and there, such as recalling some results of our earlier publication at the beginning of Chap. IV, or more examples of systems of two equations in Chap. II.

We must finally confess that it took us some time to complete the work of this second edition, for different reasons. In fact, most of this work was achieved several years ago, which may explain why only few very recent results are presented, some of them are just mentioned in the notes at the end of each chapter, to give a hint and provide references where the subject is more thoroughly treated.

Preface to the First Edition

This work is devoted to the theory and approximation of nonlinear hyperbolic systems of conservation laws in one or two space variables. It follows directly a previous publication on hyperbolic systems of conservation laws by the same authors, and we shall make frequent references to Godlewski and Raviart (1991) (hereafter noted G.R.), though the present volume can be read independently. This earlier publication, apart from a first chapter, especially covered the scalar case. Thus, we shall detail here neither the mathematical theory of multidimensional *scalar* conservation laws nor their approximation in the one-dimensional case by finite-difference conservative schemes, both of which were treated in G.R., but we shall mostly consider systems. The theory for systems is in fact much more difficult and not at all completed. This explains why we shall mainly concentrate on some theoretical aspects that are needed in the applications, such as the solution of the Riemann problem, with occasional insights into more sophisticated problems.

The present book is divided into six chapters, including an introductory chapter¹. For the reader's convenience, we shall resume in this Introduction the notions that are necessary for a self-sufficient understanding of this book –the main definitions of hyperbolicity, weak solutions, and entropy– present the practical examples that will be thoroughly developed in the following chapters, and recall the main results concerning the scalar case.

Chapter I is devoted to the resolution of the Riemann problem for a general hyperbolic system in one space dimension, introducing the classical notions of Riemann invariants and simple waves, the rarefaction and shock curves, and characteristics and entropy conditions. The theory is then applied to the p-system.

In Chap. II, we make a closer study of the one-dimensional system of gas dynamics. We solve the Riemann problem in detail and then present the

¹ The numbering of the chapters has changed in the second edition, the Introduction is now Chap. I. Hence in what follows, Chap. I refers to what is now Chap. II and so on.

simplest models of reacting flow, first the Chapman-Jouguet theory and then the Z.N.D. model for detonation.

After this theoretical approach, we go into the numerical approximation of hyperbolic systems by conservative finite-difference methods. The most usual schemes for one-dimensional systems are developed in Chap. III, with special emphasis on the application to gas dynamics. The last section begins with a short account on the kinetic theory so as to introduce kinetic schemes.

Chapter IV is devoted to the study of finite volume methods for bidimensional systems, preceded by some theoretical considerations on multidimensional systems.

For the sake of completeness, we could not avoid the problem of boundary conditions. Chapter V is but an introduction to the complex theory and presents some numerical boundary treatment.

The authors wish to thank R. Abgrall, F. Coquel, F. Dubois, and particularly T. Gallouet, B. Perthame, and D. Serre, from whom they learned a great deal and who answered willingly and most amiably their many questions.

They owe thanks to the SMAI reading committee and to the reviewers, who made very valuable suggestions.

The first author is grateful to all her colleagues who encouraged her in completing this huge work, especially to H. Le Dret and F. Murat for so often giving her their time, and to L. Ruprecht for her kind and competent assistance in the retyping of the final manuscript; such friendly help was invaluable.

Paris, France
September 1995

E. Godlewski and P.-A. Raviart

Contents

I	Introduction	1
1	Definitions and Examples	1
2	Fluid Systems in Eulerian and Lagrangian Frames	6
3	Some Averaged Models: Shallow Water, Flow in a Duct, and Two-Phase Flow	20
4	Weak Solutions of Systems of Conservation Laws	27
4.1	Characteristics in the Scalar One-Dimensional Case	27
4.2	Weak Solutions: The Rankine-Hugoniot Condition	30
4.3	Example of Nonuniqueness of Weak Solutions	35
5	Entropy Solution	37
5.1	A Mathematical Notion of Entropy	37
5.2	The Vanishing Viscosity Method	44
5.3	Existence and Uniqueness of the Entropy Solution in the Scalar Case	50
Notes		52
II	Nonlinear Hyperbolic Systems in One Space Dimension	55
1	Linear Hyperbolic Systems with Constant Coefficients	55
2	The Nonlinear Case, Definitions and Examples	58
2.1	Change of Variables, Change of Frame	60
2.2	The Gas Dynamics Equations	66
2.3	Ideal MHD	75
3	Simple Waves and Riemann Invariants	80
3.1	Rarefaction Waves	80
3.2	Riemann Invariants	84
4	Shock Waves and Contact Discontinuities	92
5	Characteristic Curves and Entropy Conditions	103
5.1	Characteristic Curves	103
5.2	The Lax Entropy Conditions	107
5.3	Other Entropy Conditions	110

6	Solution of the Riemann Problem	116
7	Examples of Systems of Two Equations	120
7.1	The Case of a Linear or a Linearly Degenerate System	120
7.2	The Riemann Problem for the p -System	122
7.3	The Riemann Problem for the Barotropic Euler System	133
	Notes	137
III	Gas Dynamics and Reacting Flows	141
1	Preliminaries	141
1.1	Properties of the Physical Entropy	141
1.2	Ideal Gases	149
2	Entropy Satisfying Shock Conditions	153
3	Solution of the Riemann Problem	171
4	Reacting Flows: The Chapman-Jouguet Theory	188
5	Reacting Flows: The Z.N.D. Model for Detonations	207
	Notes	212
IV	Finite Volume Schemes for One-Dimensional Systems	215
1	Generalities on Finite Volume Methods for Systems	215
1.1	Extension of Scalar Schemes to Systems: Some Examples	221
1.2	L^2 Stability	230
1.3	Dissipation and Dispersion	232
2	Godunov's Method	236
2.1	Godunov's Method for Systems	236
2.2	The Gas Dynamics Equations in a Moving Frame	240
2.3	Godunov's Method in Lagrangian Coordinates	242
2.4	Godunov's Method in Eulerian Coordinates (Direct Method)	245
2.5	Godunov's Method in Eulerian Coordinates (Lagrangian Step + Projection)	246
2.6	Godunov's Method in a Moving Grid	249
3	Godunov-Type Methods	250
3.1	Approximate Riemann Solvers and Godunov-Type Methods	250
3.2	Roe's Method and Variants	259
3.3	The H.L.L. Method	269
3.4	Osher's Scheme	274
4	Roe-Type Methods for the Gas Dynamics System	283
4.1	Roe's Method for the Gas Dynamics Equations: (I) The Ideal Gas Case	283
4.2	Roe's Method for the Gas Dynamics Equations: (II) The "Real Gas" Case	294

4.3	A Roe-Type Linearization Based on Shock Curve Decomposition	299
4.4	Another Roe-Type Linearization Associated with a Path	303
4.5	The Case of the Gas Dynamics System in Lagrangian Coordinates	309
5	Flux Vector Splitting Methods	320
5.1	General Formulation	320
5.2	Application to the Gas Dynamics Equations: (I) Steger and Warming's Approach	322
5.3	Application to the Gas Dynamics Equations: (II) Van Leer's Approach	326
6	Van Leer's Second-Order Method	329
6.1	Van Leer's Method for Systems	329
6.2	Solution of the Generalized Riemann Problem	333
6.3	The G.R.P. for the Gas Dynamics Equations in Lagrangian Coordinates	336
6.4	Use of the G.R.P. in van Leer's Method	345
7	Kinetic Schemes for the Euler Equations	354
7.1	The Boltzmann Equation	354
7.2	The B.G.K. Model	363
7.3	The Kinetic Scheme	368
7.4	Some Extensions of the Kinetic Approach	388
8	Relaxation Schemes	394
8.1	Introduction to Relaxation	394
8.2	Model Examples	399
8.3	A Relaxation Scheme for the Euler System	407
	Notes	420
V	The Case of Multidimensional Systems	425
1	Generalities on Multidimensional Hyperbolic Systems	425
1.1	Definitions	425
1.2	Characteristics	428
1.3	Simple Plane Waves	433
1.4	Shock Waves	437
2	The Gas Dynamics Equations in Two Space Dimensions	439
2.1	Entropy and Entropy Variables	440
2.2	Invariance of the Euler Equations	443
2.3	Eigenvalues	450
2.4	Characteristics	455
2.5	Plane Wave Solutions: Self-Similar Solutions	460
3	Multidimensional Finite Difference Schemes	468
3.1	Direct Approach	468
3.2	Dimensional Splitting	480
4	Finite-Volume Methods	487
4.1	Definition of the Finite-Volume Method	488

4.2	General Results	499
4.3	Usual Schemes	517
5	Second-Order Finite-Volume Schemes	533
5.1	MUSCL-Type Schemes	533
5.2	Other Approaches	546
6	An Introduction to All-Mach Schemes for the System of Gas Dynamics	547
6.1	The Low Mach Limit of the System of Gas Dynamics	548
6.2	Asymptotic Analysis of the Semi-Discrete Roe Scheme	552
6.3	An All-Mach Semi-Discrete Roe Scheme	561
6.4	Asymptotic Analysis of the Semi-Discrete HLL Scheme	568
6.5	An All-Mach Semi-Discrete HLL Scheme	574
	Notes.....	578
VI	An Introduction to Boundary Conditions	581
1	The Initial Boundary Value Problem in the Linear Case.....	581
1.1	Scalar Advection Equations	582
1.2	One-Dimensional Linear Systems. Linearization	587
1.3	Multidimensional Linear Systems	590
2	The Nonlinear Approach	599
2.1	Nonlinear Equations	599
2.2	Nonlinear Systems	602
3	Gas Dynamics	606
3.1	Fluid Boundary (Linearized Approach)	607
3.2	Solid or Rigid Wall Boundary	610
4	Absorbing Boundary Conditions	610
5	Numerical Treatment	618
5.1	Finite Difference Schemes	618
5.2	Finite Volume Approach	621
	Notes.....	625
VII	Source Terms	627
1	Introduction to Source Terms	627
1.1	Some General Considerations for Systems with Source Terms	628
1.2	Simple Examples of Source Terms in the Scalar Case ..	629
1.3	Numerical Treatment of Source Terms	632
1.4	Examples of Systems with Source Terms	639
2	Systems with Geometric Source Terms	643
2.1	Nonconservative Systems	644
2.2	Stationary Waves and Resonance	650

2.3	Case of a Nozzle with Discontinuous Section	656
2.4	The Example of the Shallow Water System	662
3	Specific Numerical Treatment of Source Terms	665
3.1	Some Numerical Considerations for Flow in a Nozzle	665
3.2	Preserving Equilibria, Well-Balanced Schemes	667
3.3	Schemes for the Shallow Water System	675
4	Simple Approximate Riemann Solvers	679
4.1	Definition of Simple Approximate Riemann Solvers	679
4.2	Well-Balanced Simple Schemes	682
4.3	Simple Approximate Riemann Solvers in Lagrangian or Eulerian Coordinates	685
4.4	The Example of the Gas Dynamics Equations with Gravity and Friction	688
4.5	Link with Relaxation Schemes	697
5	Stiff Source Terms, Asymptotic Preserving Numerical Schemes	705
5.1	Introduction	705
5.2	Some Simple Examples	707
5.3	Derivation of an AP Scheme for the Linear Model	711
5.4	Euler System with Gravity and Friction	721
6	Interface Coupling	731
6.1	Introduction to Interface Coupling	731
6.2	The Interface Coupling Condition	734
6.3	Numerical Coupling	744
	Notes	746
	References	749
	Index	831