

## Num. #2: 1D hyperbolic PDEs system : 2nd order schemes - Correction

The programs are written with the SCILAB software.

For the exercise, the following functions are needed

- **Flux-limiters method for the transport equation :**

```

    /// Flux Limiter method - Conservation law
    /// Periodic boundary conditions
    /// Phi is the function defining the flux limiter
function[ufinal]=FluxLimiterNL(T,dt,L,dx,unit,f,a,Phi)
    /// Time discretization
    time=0:dt:T;
    Nt=length(time);
    /// Space discretization COLUMN vector
    space=(0:dx:L)';
    /// Initial datum - We calculate on N-1 points
    u=unit(1:$-1);
    /// Flux Limiter method
    for i=1:Nt
        /// Periodic boundary conditions
        /// Computation of vectors up(i)=u_{i+1}, um(i)=u_{i-1}
        up=[u(2:$);u(1)];
        um=[u($);u(1:$-1)];
        umm=[u($-1:$);u(1:$-2)];
        /// Difference of functions
        Dfp=f(up)-f(u);
        Df=f(u)-f(um);
        Dfm=f(um)-f(umm);
        /// Velocities
        velp=zeros(u);vel=zeros(u);velm=zeros(u);
        indices1=(up==u); indices2=(up~=u);
        velp(indices1)=a(u(indices1));
        velp(indices2)=(f(up(indices2))-f(u(indices2)))/(up(indices2)-u(indices2));
        indices1m=(u==um); indices2m=(u~=um);
        vel(indices1m)=a(um(indices1m));
        vel(indices2m)=(f(u(indices2m))-f(um(indices2m)))/(u(indices2m)-um(indices2m));
        indices1mm=(um==umm); indices2mm=(um~=umm);
        velm(indices1mm)=a(umm(indices1mm));
        velm(indices2mm)=(f(um(indices2mm))-f(umm(indices2mm)))/(
            um(indices2mm)-umm(indices2mm));

```

```
///// Limiters
Phip=zeros(u);Phim=zeros(u);
indices1f=(f(up)==f(u)); indices2f=(f(up)~=f(u));
Tetap=(ones(vel(indices2f))-dt*vel(indices2f)/dx)./
(ones(velp(indices2f))-dt*velp(indices2f)/dx).*Df(indices2f)./Dfp(indices2f);
Phip(indices2f)=Phi(Tetap); Phip(indices1f)=0;
indices1mf=(f(u)==f(um)); indices2mf=(f(u)~=f(um));
Tetam=(ones(velm(indices2mf))-dt*velm(indices2mf)/dx)./
(ones(vel(indices2mf))-dt*vel(indices2mf)/dx).*Dfm(indices2mf)./Df(indices2mf);
Phim(indices2mf)=Phi(Tetam); Phim(indices1mf)=0;
///// computation of flux
Fp=f(u)+Dfp.*(ones(velp)-dt*velp/dx).*Phip/2;
Fm=f(um)+Df.*(ones(vel)-dt*vel/dx).*Phim/2;
u=u-dt/dx*(Fp-Fm);
end
ufinal=[u;u(1)];
endfunction
```

- **Flux-limiters method for conservation law :**

```
///// Flux Limiter method - Conservation law
///// Periodic boundary conditions
///// Phi is the function defining the flux limiter
function[ufinal]=FluxLimiterNL(T,dt,L,dx,unit,f,a,Phi)
    ///// Time discretization
    time=0:dt:T;
    Nt=length(time);
    ///// Space discretization COLUMN vector
    space=(0:dx:L)';
    ///// Initial datum - We calculate on N-1 points
    u=unit(1:$-1);
    ///// Flux Limiter method
    for i=1:Nt
        ///// Periodic boundary conditions
        ///// Computation of vectors up(i)=u_{i+1}, um(i)=u_{i-1}
        up=[u(2:$);u(1)];
        um=[u($);u(1:$-1)];
        umm=[u($-1:$);u(1:$-2)];
        ///// Difference of functions
        Dfp=f(up)-f(u);
        Df=f(u)-f(um);
```

```

Dfm=f(um)-f(umm);
///// Velocities
velp=zeros(u);vel=zeros(u);velm=zeros(u);
indices1=(up==u); indices2=(up~=u);
velp(indices1)=a(u(indices1));
velp(indices2)=(f(up(indices2))-f(u(indices2)))/(up(indices2)-u(indices2));
indices1m=(u==um); indices2m=(u~=um);
vel(indices1m)=a(um(indices1m));
vel(indices2m)=(f(u(indices2m))-f(um(indices2m)))/(u(indices2m)-um(indices2m));
indices1mm=(um==umm); indices2mm=(um~=umm);
velm(indices1mm)=a(umm(indices1mm));
velm(indices2mm)=(f(um(indices2mm))-f(umm(indices2mm)))/(
    (um(indices2mm)-umm(indices2mm)));
///// Limiters
Phip=zeros(u);Phim=zeros(u);
indices1f=(f(up)==f(u)); indices2f=(f(up)~=f(u));
Tetap=(ones(vel(indices2f))-dt*vel(indices2f)/dx)
./(ones(velp(indices2f))-dt*velp(indices2f)/dx).*Df(indices2f)./Dfp(indices2f);
Phip(indices2f)=Phi(Tetap); Phip(indices1f)=0;
indices1mf=(f(u)==f(um)); indices2mf=(f(u)~=f(um));
Tetam=(ones(velm(indices2mf))-dt*velm(indices2mf)/dx)
./(ones(vel(indices2mf))-dt*vel(indices2mf)/dx).*Dfm(indices2mf)./Df(indices2mf);
Phim(indices2mf)=Phi(Tetam); Phim(indices1mf)=0;
///// computation of flux
Fp=f(u)+Dfp.*(ones(velp)-dt*velp/dx).*Phip/2;
Fm=f(um)+Df.*(ones(vel)-dt*vel/dx).*Phim/2;
u=u-dt/dx*(Fp-Fm);
end
ufinal=[u;u(1)];
endfunction

```

## 1 Transport equation

### Exercise

1. Implement the flux limiters methods presented here in the case  $a = 1$ , with initial datum (3a). Use periodic boundary conditions,  $\Delta x = 0.01$  and  $\Delta t = 0.95\Delta x$ .

```

// Transport equation and Conservation Law
// Second order methods
///// Space discretization

```

```

L=5;
dx=0.01;
space=(0:dx:L)';
///// Time discretization
T=1;
dt=dx*0.95;
///// space should be a column vector
///// Velocity of the transport equation -- a=1
deff(' [y]=a(x)', 'y=1');
///// Initial datum 1
uinit=exp(-(space-2).^2/0.1);
///// FLux limiter 1 : Minmod
deff(' [y]=Minmod(x)', 'y=max(zeros(x),min(x,ones(x)))');
///// FLux limiter 2 : Roe's superbee
deff(' [y]=Roe(x)', 'y=max(zeros(x),max(min(x,2*ones(x)),min(ones(x),2*x)))');
///// FLux limiter 3 : Van Leer
deff(' [y]=VanLeer(x)', 'y=(x+abs(x))./(ones(x)+abs(x))');
///// Comparison of the different flux limiter functions
uMm=FluxLimiter(T,dt,L,dx,uinit,a,Minmod);
plot(space,uMm);
uRoe=FluxLimiter(T,dt,L,dx,uinit,a,Roe);
plot(space,uRoe,'r');
uVL=FluxLimiter(T,dt,L,dx,uinit,a,VanLeer);
plot(space,uVL,'g');
legend('Minmod','Roe','Van Leer');

```

2. Choose one of the previous limiter functions and highlight the order of the scheme. The error will be defined as the difference between the exact solution and the solution computed.

```

// Transport equation and Conservation Law
// Second order methods

///// Computation of the error
L=5;
SpaceStep=[0.1, 0.05, 0.01, 0.005, 0.001, 0.0005];
for k=1:length(SpaceStep),
dx=SpaceStep(k);
space=(0:dx:L)';
///// Time discretization
T=1;
dt=0.95*dx;

```

```

time=0:dt:T;
    Nt=length(time);
Tsimu=dt*Nt;
///// Velocity of the transport equation -- a=1
deff(' [y]=a(x)', 'y=1');
////////// Initial datum 1
uinit=exp(-(space-2).^2/0.1);
////////// Exact solution
uexact=exp(-(space-2-Tsimu).^2/0.1);
///// Approximated solution
uMm=FluxLimiter(T,dt,L,dx,uinit,a,Minmod);
ErrorMm(k)=dx*norm(uMm-uexact,1);
end
///// Clear the figure
clf;
///// Graph of the errors
plot2d(SpaceStep,ErrorMm,logflag="l1",style=1);
plot2d(SpaceStep, SpaceStep.^2,logflag="l1",style=2);
///// Legend for the graph
legend('Minmod', 'order 2');

```

## 2 Conservation law

### Exercise

1. Implement the flux limiters methods presented here in the case of the Burgers equation  $f(u) = \frac{u^2}{2}$  with initial data (3a) and (3b). Use periodic boundary conditions,  $\Delta x = 0.01$  and  $\Delta t = 0.95\Delta x$ .

```

// Transport equation and Conservation Law
// Second order methods
///// Space discretization
L=5;
dx=0.01;
space=(0:dx:L)';
///// Time discretization
T=1;
dt=dx*0.95;
//////// space should be a colmun vector
///// Functions- Burger equation
deff(' [y]=f(x)', 'y=x.^2/2');
deff(' [y]=a(x)', 'y=x');

```

```
///// Initial datum 1
  uinit=exp(-(space-2).^2/0.1);
///// Initial datum 2
// space1=space(space<1);
// space2=space((space>=1)&(space<=2));
// space3=space(space>2);
// uinit=[zeros(space1);ones(space2); zeros(space3)];
///// FLux limiter 1 : Minmod
deff(' [y]=Minmod(x)', 'y=max(zeros(x),min(x,ones(x)))');
/////Approximated solution
uMm=FluxLimiterNL(T,dt,L,dx,unit,f,a,Minmod);
plot(space,uMm);
```