Subcell *a posteriori* **limitation for DG scheme through flux recontruction**

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History

- Introduced by Reed and Hill in 1973 in the frame of the neutron transport
- Major development and improvements by B. Cockburn and C.-W. Shu in a series of seminal papers

Procedure

- Local variational formulation
- Piecewise polynomial approximation of the solution in the cells
- Choice of the numerical fluxes
- Time integration

Advantages

- **Natural extension of Finite Volume method**
- **•** Excellent analytical properties (*L*₂ stability, *hp*−adaptivity, ...)
- Extremely high accuracy (superconvergent for scalar conservation laws)
- Compact stencil (involve only face neighboring cells)

1D scalar conservation law

$$
\begin{array}{ll}\n\mathbf{0} & \frac{\partial u}{\partial t} + \frac{\partial F(u)}{\partial x} = 0, & (x, t) \in \omega \times [0, T] \\
\mathbf{0} & u(x, 0) = u_0(x), & x \in \omega\n\end{array}
$$

$(k+1)^\text{th}$ order discretization

•
$$
\{\omega_i\}_i
$$
 a partition of ω , such that $\omega_i = [x_{i-\frac{1}{2}}, x_{i+\frac{1}{2}}]$

- $0 = t^0 < t^1 < \cdots < t^N = T$ a partition of the temporal domain $[0, T]$
- *u_h*(*x*, *t*) the numerical solution, such that $u_{h|\omega_i} = u^i_h \in \mathbb{P}^k(\omega_i)$

$$
u_n^i(x,t)=\sum_{m=1}^{k+1}u_m^i(t)\,\sigma_m(x)
$$

•
$$
\{\sigma_m\}_m
$$
 a basis of $\mathbb{P}^k(\omega_i)$

Variational formulation on ω*ⁱ*

$$
\Rightarrow \int_{\omega_i} \left(\frac{\partial u}{\partial t} + \frac{\partial F(u)}{\partial x} \right) \psi \, \mathrm{d}x \qquad \text{with} \ \ \psi(x) \ \ \text{a test function}
$$

Integration by parts

$$
\bullet \int_{\omega_i} \frac{\partial u}{\partial t} \psi \, \mathrm{d}x - \int_{\omega_i} F(u) \frac{\partial \psi}{\partial x} \, \mathrm{d}x + \left[F(u) \, \psi \right]_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} = 0
$$

Approximated solution

- Substitute *u* by *u i h*
- Take ψ among the basis function σ_p

$$
\bullet \sum_{m=1}^{k+1} \frac{\partial u_m^i}{\partial t} \int_{\omega_i} \sigma_m \sigma_p \, dx = \int_{\omega_i} F(u_n^i) \frac{\partial \sigma_p}{\partial x} \, dx - \left[\mathcal{F} \sigma_p \right]_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}}
$$

Numerical flux

\n- \n
$$
\mathcal{F}_{i+\frac{1}{2}} = \mathcal{F}\left(u^i_h(x_{i+\frac{1}{2}}, t), u^{i+1}_h(x_{i+\frac{1}{2}}, t)\right)
$$
\n
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$$
\mathcal{F}(u, v) = \frac{F(u) + F(v)}{2} - \frac{\gamma(u, v)}{2} (v - u)
$$
\n
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$$
\gamma(u, v) = \max(|F'(u)|, |F'(v)|)
$$
\n
\n

Local Lax-Friedrichs

Subcell resolution of DG scheme

Subcell resolution of DG scheme

Gibbs phenomenon

- High-order schemes leads to spurious oscillations near discontinuities
- Leads potentially to nonlinear instability, non-admissible solution, crash
- Vast literature of how prevent this phenomenon to happen:

a priori and **a posteriori** limitations

A priori limitation

- **•** Artificial viscosity
- **•** Flux limitation
- Slope/moment limiter
- **•** Hierarchical limiter
- **ENO/WENO limiter**

A posteriori limitation

- MOOD ("Multi-dimensional Optimal Order Detection")
- Subcell finite volume limitation
- **Subcell limitation through flux reconstructi[on](#page-6-0)**

Admissible numerical solution

- Maximum principle / positivity preserving
- Prevent the code from crashing (for instance avoiding NaN)
- **Ensure the conservation of the scheme**

Spurious oscillations

- Discrete maximum principle
- Relaxing condition for smooth extrema

Accuracy

- Retain as much as possible the subcell resolution of the DG scheme
- Minimize the number of subcell solutions to recompute

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DG as a subcell finite volume

- Rewrite DG scheme as a specific finite volume scheme on subcells
- Exhibit the corresponding subcell numerical fluxes: **reconstructed flux**

Variational formulation

$$
\bullet \int_{\omega_i} \frac{\partial u'_h}{\partial t} \psi \, dx = \int_{\omega_i} F(u'_h) \frac{\partial \psi}{\partial x} dx - \left[\mathcal{F} \psi \right]_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} = 0, \qquad \forall \psi \in \mathbb{P}^k(\omega_i)
$$

- Quadrature rule exact for polynomials up to degree 2*k*
- $F(u_h^i) \approx F_h^i \in \mathbb{P}^{k+1}$ (collocated or projection) Z ω*i* ∂ *u i h* $\frac{\partial u'_h}{\partial t} \psi \, dx = - \int$ ω*i* ∂ *F i h* $\frac{\partial F_h'}{\partial x} \psi \, dx + \left[\left(F_h^i - \mathcal{F} \right) \psi \right]_{x_{i-1}}^{x_{i+\frac{1}{2}}}$ $x_{i-\frac{1}{2}}$ 2

Subcells decomposition through $k + 2$ flux points,

Subresolution basis functions

- ω_i is subdivided in $k + 1$ subcells $S_m^i = [\widetilde{X}_{m-1}, \widetilde{X}_m]$
- Let us introduce the $k + 1$ basis functions $\{\phi_m\}_m$ such that $\forall \psi \in \mathbb{P}^k(\omega_i)$

$$
\int_{\omega_i} \phi_m \, \psi \, \mathrm{d}x = \int_{S_m^i} \psi \, \mathrm{d}x, \qquad \forall \, m = 1, \ldots, k+1
$$

$$
\bullet \sum_{m=1}^{k+1} \phi_m(x) = 1
$$

• Let us define
$$
\overline{\psi}_m = \frac{1}{|S_m^j|} \int_{S_m^j} \psi \, dx
$$
 the subcell mean value

Variational formulation

$$
\begin{aligned}\n\mathbf{\Theta} \quad & \int_{\omega_i} \frac{\partial \, u_h^i}{\partial t} \phi_m \, \mathrm{d}x = -\int_{\omega_i} \frac{\partial \, F_h^i}{\partial x} \phi_m \, \mathrm{d}x + \left[\left(F_h^i - \mathcal{F} \right) \phi_m \right]_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} \\
& \mathbf{\Theta} \quad |S_m^i| \frac{\partial \, \overline{u}_m^i}{\partial t} = -\int_{S_m^i} \frac{\partial \, F_h^i}{\partial x} \, \mathrm{d}x + \left[\left(F_h^i - \mathcal{F} \right) \phi_m \right]_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} \n\end{aligned}
$$

Subcell finite volume

$$
\bullet \ \frac{\partial \overline{u}'_m}{\partial t} = -\frac{1}{|\mathcal{S}_m^i|} \left(\left[\mathcal{F}_h^i \right]_{\widetilde{\chi}_{m-1}}^{\widetilde{\chi}_m} - \left[\phi_m \left(\mathcal{F}_h^i - \mathcal{F} \right) \right]_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} \right)
$$

• We introduce the $k + 2$ function $L_m(x)$, the Lagrangian basis functions associated to the flux points

• Let us define
$$
\widehat{F}_{h}^{i} = \sum_{m=0}^{k+1} \widehat{F}_{m}^{i} L_{m}(x) \in \mathbb{P}^{k+1}(\omega_{i})
$$
 such that
\n
$$
\widehat{F}_{m}^{i} - \widehat{F}_{m-1}^{i} = \left[F_{h}^{i} \right]_{\widetilde{x}_{m-1}}^{\widetilde{x}_{m}} - \left[\phi_{m} \left(F_{h}^{i} - \mathcal{F} \right) \right]_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}}, \qquad \forall m = 1, ..., k+1
$$

$$
\widehat{F}_0^i = \mathcal{F}_{i-\frac{1}{2}} \qquad \text{and} \qquad \widehat{F}_{k+1}^i = \mathcal{F}_{i+\frac{1}{2}}
$$

Reconstructed flux

$$
\begin{aligned}\n\bullet \ \widehat{F}_m^i &= F_h^i(\widetilde{x}_m) - C_{i-\frac{1}{2}}^{(m)} \left(F_h^i(x_{i-\frac{1}{2}}) - \mathcal{F}_{i-\frac{1}{2}} \right) - C_{i+\frac{1}{2}}^{(m)} \left(F_h^i(x_{i+\frac{1}{2}}) - \mathcal{F}_{i+\frac{1}{2}} \right) \\
&\bullet \ C_{i-\frac{1}{2}}^{(m)} &= \sum_{p=m+1}^{k+1} \phi_p(x_{i-\frac{1}{2}}) \qquad \text{and} \qquad C_{i+\frac{1}{2}}^{(m)} &= \sum_{p=1}^m \phi_p(x_{i+\frac{1}{2}})\n\end{aligned}
$$

Correction terms

• Let
$$
\mathbf{B} \in \mathbb{R}^{k+1}
$$
 be defined as $B_j = (-1)^{j+1} \frac{(k+1)(k+j)!}{(j!)^2 (k+1-j)!}$
\n• $\widetilde{\xi}_m = \frac{\widetilde{x}_m - x_{j-\frac{1}{2}}}{x_{j+\frac{1}{2}} - x_{j-\frac{1}{2}}}$, $\forall m = 0, ..., k+1$
\n• $C_{j-\frac{1}{2}}^{(m)} = \begin{pmatrix} 1 - (\widetilde{\xi}_m) \\ \vdots \\ 1 - (\widetilde{\xi}_m)^{k+1} \end{pmatrix} \cdot \mathbf{B}$ and $C_{j+\frac{1}{2}}^{(m)} = \begin{pmatrix} 1 - (1 - \widetilde{\xi}_m) \\ \vdots \\ 1 - (1 - \widetilde{\xi}_m)^{k+1} \end{pmatrix} \cdot \mathbf{B}$

Subcell finite volume equivalent to DG

$$
\bullet \ \frac{\partial \overline{u}_m^i}{\partial t} = -\frac{1}{|S_m^i|} \Big[\widehat{F}_h^i \Big]_{\widetilde{X}_{m-1}}^{\widetilde{X}_m}, \qquad \forall \ m = 1, \ldots, k+1
$$

Other choice on the correction terms lead to different schemes (spectral difference, spectral volume, . . .)

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Pointwise evolution scheme

$$
\begin{aligned}\n\bullet \int_{\omega_i} \phi_m \big(\frac{\partial u_h^i}{\partial t} + \frac{\partial \widehat{F}_h^i}{\partial x} \big) dx &= 0, &\forall m = 1, \dots, k+1 \\
\bullet \int_{\omega_i} \psi \big(\frac{\partial u_h^i}{\partial t} + \frac{\partial \widehat{F}_h^i}{\partial x} \big) dx &= 0, &\forall \psi \in \mathbb{P}^k(\omega_i) &\implies \frac{\partial u_h^i}{\partial t} + \frac{\partial \widehat{F}_h^i}{\partial x} &= O_{\mathbb{P}^k}\n\end{aligned}
$$

$$
\forall m=1,\ldots,k+1,\quad \frac{\partial \, u_h^i(x_m,t)}{\partial t}+\frac{\partial \, F_h^i(x_m,t)}{\partial x}=0
$$

Reconstructed flux

$$
\bullet \ \widehat{F}_{h}^{i} = F_{h}^{i} + \left(F_{h}^{i}(x_{i-\frac{1}{2}}) - \mathcal{F}_{i-\frac{1}{2}} \right) g_{LB}(x) + \left(F_{h}^{i}(x_{i+\frac{1}{2}}) - \mathcal{F}_{i+\frac{1}{2}} \right) g_{BB}(x)
$$

- The $g_{LB}(x)$ and $g_{RB}(x)$ are the correction functions taking into account the flux discontinuities
- To recover DG scheme, the correction functions writes

$$
g_{LB}(x) = \sum_{m=0}^{k+1} C_{i-\frac{1}{2}}^{(m)} L_m(x) \quad \text{and} \quad g_{RB}(x) = \sum_{m=0}^{k+1} C_{i+\frac{1}{2}}^{(m)} L_m(x)
$$

Reconstructed flux

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Flux reconstruction / CPR

- \bullet In the case of DG scheme, the correction functions $q_{IB}(x)$ and $q_{IB}(x)$ are nothing but the right and left Radau \mathbb{P}^k polynomials
- H. T. HUYNH, *A Flux Reconstruction Approach to High-Order Schemes Including Discontinuous Galerkin Methods.* 18th AIAA Computational Fluid Dynamics Conference Miami, 2007.
- Z.J. WANG and H. GAO, *A unifying lifting collocation penalty formulation including the discontinuous Galerkin, spectral volume/difference methods for conservation laws on mixed grids.* JCP, 2009.
	- In the FR/CPR approach, the reconstructed flux is used pointwisely at some solution points to resolve the PDE

Subcell finite volume

- The reconstructed flux is used as a numerical flux for the subcell finite volume scheme
- The correction terms are very simple and explicitly defined
- There is no need to make use of Radau polyn[om](#page-15-0)i[al](#page-17-0)

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RKDG scheme

- SSP Runge-Kutta: convex combinations of first-order forward Euler
- For sake of clarity, we focus on forward Euler time stepping

$$
\begin{aligned}\n\bullet \, u_h^{i,n}(x) &= \sum_{m=1}^{k+1} u_m^{i,n} \, \sigma_m(x) \\
\bullet \, \int_{\omega_i} u_h^{i,n+1} \, \sigma_p \, \mathrm{d}x &= \int_{\omega_i} u_h^{i,n} \, \sigma_p \, \mathrm{d}x + \Delta t \, \left(\int_{\omega_i} F_h^{i,n} \frac{\partial \, \sigma_p}{\partial x} \, \mathrm{d}x - \left[\mathcal{F}^n \, \sigma_p \right]_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} \right)\n\end{aligned}
$$

Projection on subcells of RKDG solution

- A *k* th degree polynomial is uniquely defined by its *k* + 1 submean values
- Introducing the matrix Π defined as $\pi_{mp} = \frac{1}{|C|}$ $|S_m^i|$ Z *S i m* $\sigma_{\boldsymbol{\rho}}$ d*x*, then

$$
\Pi\begin{pmatrix}u_1^{i,n} \\ \vdots \\ u_{k+1}^{i,n}\end{pmatrix}=\begin{pmatrix}\overline{u}_1^{i,n} \\ \vdots \\ \overline{u}_{k+1}^{i,n}\end{pmatrix}
$$

Projection

Figure : Polynomial solution and its associated submean values

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Set up

- Compute a candidate solution u_h^{n+1} from u_h^n through unlimited DG
- For each cell, compute the submean values $\{\overline{u}_m^{i,n+1}\}_m$
- We assume that, for each cell, the $\{\overline{u}_m^{i,n}\}_m$ are admissible

Physical admissibility detection (PAD)

- Check if $\overline{u}_m^{i,n+1}$ lies in an convex physical admissible set (maximum principle for SCL, positivity of the pressure and density for Euler, ...)
- Check if there is any *NaN* values

Numerical admissibility detection (NAD)

Discrete maximum principle DMP on submean values:

$$
\min_p(\overline{u}_{p}^{i-1,n},\overline{u}_{p}^{i,n},\overline{u}_{p}^{i+1,n})\leq \overline{u}_{m}^{i,n+1}\leq \max_p(\overline{u}_{p}^{i-1,n},\overline{u}_{p}^{i,n},\overline{u}_{p}^{i+1,n})
$$

This criterion needs to be relaxed to preserve smooth extrema

Relaxation of the DMP

\n- \n
$$
v_L = \overline{\partial_x u_i^{n+1}} - \frac{\Delta x_i}{2} \overline{\partial_{xx} u_i^{n+1}}
$$
\n
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$$
v_{\min \setminus \max} = \min \setminus \max (\overline{\partial_x u_i^{n+1}}, \overline{\partial_x u_{i-1}^{n+1}})
$$
\n
\n- \n
$$
|f(v_L > \overline{\partial_x u_i^{n+1}}) \quad \text{Then} \quad \alpha_L = \min(1, \frac{v_{\max} - \overline{\partial_x u_i^{n+1}}}{v_R - \overline{\partial_x u_i^{n+1}}})
$$
\n
\n- \n
$$
|f(v_L < \overline{\partial_x u_i^{n+1}}) \quad \text{Then} \quad \alpha_L = \min(1, \frac{v_{\min} - \overline{\partial_x u_i^{n+1}}}{v_R - \overline{\partial_x u_i^{n+1}}})
$$
\n
\n- \n
$$
v_R = \overline{\partial_x u_i^{n+1}} + \frac{\Delta x_i}{2} \overline{\partial_{xx} u_i^{n+1}}
$$
\n
\n- \n
$$
v_{\min \setminus \max} = \min \setminus \max (\overline{\partial_x u_i^{n+1}}, \overline{\partial_x u_{i+1}^{n+1}})
$$
\n
\n- \n
$$
|f(v_R > \overline{\partial_x u_i^{n+1}}) \quad \text{Then} \quad \alpha_R = \min(1, \frac{v_{\max} - \overline{\partial_x u_i^{n+1}}}{v_R - \overline{\partial_x u_i^{n+1}}})
$$
\n
\n

• If
$$
(v_R < \overline{\partial_x u_i}^{n+1})
$$
 Then $\alpha_R = \min(1, \frac{v_{\min} - \overline{\partial_x u_i}^{n+1}}{v_R - \overline{\partial_x u_i}^{n+1}})$

Relaxation of the DMP

 $\alpha = \min(\alpha_L, \alpha_R)$

• If $(\alpha = 1)$ Then DMP is relaxed

Hierarchical limiter

$$
\bullet \ \ v_h(x) = \overline{\partial_x u_i}^{n+1} + (x - x_i) \, \overline{\partial_{xx} u_i}^{n+1}
$$

M. YANG and Z.J. WANG, *A parameter-free generalized moment limiter for high-order methods on unstructured grids.* AAMM., 2009.

D. KUZMIN, *A vertex-based hierarchical slope limiter for p-adaptive discontinuous Galerkin methods.* J. of Comp. [and](#page-21-0) [A](#page-23-0)[p](#page-21-0)[pl.](#page-22-0)[M](#page-19-0)[a](#page-20-0)[t](#page-22-0)[h](#page-23-0)[.,](#page-16-0) [2](#page-17-0)[0](#page-25-0)[1](#page-26-0)[0.](#page-0-0)

Marked subcells

with *u*

- If a subcell mean value does not respect the PAD and NAD, the corresponding subcell is marked
- For all the marked subcells, as well as their first neighbors, we go back to time t^n to recompute the submean value

Corrected reconstructed flux

•
$$
\widetilde{F}_m^i = \mathcal{F}(\overline{u}_m^{i,n}, \overline{u}_{m+1}^{i,n})
$$
 if S_{m-1}^i or S_m^i is marked

th
$$
\overline{u}_{0}^{i,n} = \overline{u}_{k+1}^{i-1,n}
$$
 and $\overline{u}_{k+2}^{i,n} = \overline{u}_{1}^{i+1,n}$

 $F_m^i = \overline{F}_n^i$ *^m* otherwise

Modified submean values

$$
\bullet \ \overline{u}_m^{i,n+1} = \overline{u}_m^{i,n} - \frac{\Delta t}{|S_m^i|}(\widetilde{F}_m^i - \widetilde{F}_{m-1}^i)
$$

- Check if the modified submean values are now admissible
- By means of $\mathbf{\Pi}^{-1}$ $\mathbf{\Pi}^{-1}$ $\mathbf{\Pi}^{-1}$, get the corrected moments $\left(u_1^{i,n+1},\ldots,u_{k+1}^{i,n+1}\right)^t$ $\left(u_1^{i,n+1},\ldots,u_{k+1}^{i,n+1}\right)^t$ $\left(u_1^{i,n+1},\ldots,u_{k+1}^{i,n+1}\right)^t$ $\left(u_1^{i,n+1},\ldots,u_{k+1}^{i,n+1}\right)^t$

Limited reconstructed flux

Figure : Correction of the reconstructed flux

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Flowchart

- **D** Project $u_h^{i,n+1}$ to get the submean values $\overline{u}_m^{i,n+1}$
- **2** Check $\overline{u}_m^{i,n+1}$ through PAD and NAD
- **I**f $\overline{u}^{i,n+1}_{m}$ is admissible go further in time, otherwise modify the corresponding reconstructed flux values

$$
\widetilde{F}_{m-1}^i = \mathcal{F}(\overline{u}_{m-1}^{i,n}, \overline{u}_m^{i,n}) \quad \text{and} \quad \widetilde{F}_m^i = \mathcal{F}(\overline{u}_m^{i,n}, \overline{u}_{m+1}^{i,n})
$$

⁴ Through the corrected reconstructed flux, recompute the submean values for tagged subcells and their first neighbors

6 Return to point 2

Conclusion

- The limitation only affects the DG solution at the subcell scale
- The limited scheme is conservative at the subcell level
- In practice, few submean values need to be recomputed

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Initial solution on $x \in [0, 1]$

- $u_0(x) = \sin(2\pi x)$
- Periodic boundary conditions

Figure : Linear advection with a 9th DG scheme and 5 cells after 1 period

Convergence rates

Table: Convergence rates for the linear advection case for a 9th order DG scheme

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Linear advection of a square signal after 50 periods

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Linear advection of a composite signal after 4 periods

Linear advection of a composite signal after 4 periods

Burgers equation: expansion and shock waves collision

2D grid and subgrid

Initial solution on $(x, y) \in [0, 1]^2$

- \bullet *u*₀(*x*, *y*) = sin(2 π (*x* + *y*))
- **•** Periodic boundary conditions

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Convergence rates

Table: Convergence rates for the linear advection case for a 6th order DG scheme

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Rotation of a composite signal after 1 period

Rotation of a composite signal after 1 period

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Rotation of a composite signal after 1 period: $x = 0.25$

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Burgers equation with $u_0(x, y) = \sin(2\pi (x + y))$

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Burgers equation with $u_0(x, y) = \sin(2\pi (x + y))$

Figure : 6th order limited DG on a 10x10 Cartesian mesh until $t = 0.5$

Burgers equation with $u_0(x, y) = \sin(2\pi (x + y))$ at $t = 0.5$

Figure : 6th order limited DG density profile on a 10x10 Cartesian mesh

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Burgers equation with composite signal

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Initial solution on $x \in [0, 1]$ for $\gamma = 3$

- $ρ_0(x) = 1 + 0.999999 \sin(\pi x),$ $u_0(x) = 0,$ $p_0(x) = (ρ_0(x))^{\gamma}$
- Periodic boundary conditions

Figure : Smooth flow problem with 5th DG scheme and 10 cells at $t = 0.1$

Convergence rates

Table: Convergence rates on the pressure for the Euler equation for a 5th order DG

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Sod shock tube problem

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Hell shock tube problem

Double rarefaction problem

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Leblanc shock tube problem

Shock acoustic-wave interaction problem

Shock acoustic-wave interaction problem

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Shock acoustic-wave interaction problem

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Shock acoustic-wave interaction problem

4 0 8 4

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