

Positivity-preserving cell-centered Lagrangian schemes

F. Vilar and C.-W. Shu

Brown University, Division of Applied Mathematics
182 George Street, Providence, RI 02912

March 27th, 2014



BROWN

- 1 Cell-Centered Lagrangian schemes
- 2 Lagrangian and Eulerian descriptions
- 3 Compatible first-order positivity-preserving discretization
- 4 High-order positivity-preserving extension
- 5 Numerical results
- 6 Conclusion

- 1 Cell-Centered Lagrangian schemes
- 2 Lagrangian and Eulerian descriptions
- 3 Compatible first-order positivity-preserving discretization
- 4 High-order positivity-preserving extension
- 5 Numerical results
- 6 Conclusion

Finite volume schemes on moving mesh

- J. K. Dukowicz: CAVEAT scheme, 1986
- B. Després: GLACE scheme, 2005
- P.-H. Maire: EUCCLHYD scheme, 2007
- J. Cheng: High-order ENO conservative Lagrangian scheme, 2007
- G. Kluth: Cell-centered Lagrangian scheme for the hyperelasticity, 2010
- S. Del Pino: Curvilinear finite-volume Lagrangian scheme, 2010
- P. Hoch: Finite volume method on unstructured conical meshes, 2011

DG scheme on initial mesh

- R. Loubère: DG scheme for Lagrangian hydrodynamics, 2004
- Z. Jia: DG spectral finite element for Lagrangian hydrodynamics, 2010
- F. Vilar: High-order DG scheme for Lagrangian hydrodynamics, 2012

- 1 Cell-Centered Lagrangian schemes
- 2 Lagrangian and Eulerian descriptions**
- 3 Compatible first-order positivity-preserving discretization
- 4 High-order positivity-preserving extension
- 5 Numerical results
- 6 Conclusion

Flow transformation of the fluid

- The fluid flow is described mathematically by the continuous transformation, Φ , so-called mapping such as $\Phi : \mathbf{X} \longrightarrow \mathbf{x} = \Phi(\mathbf{X}, t)$

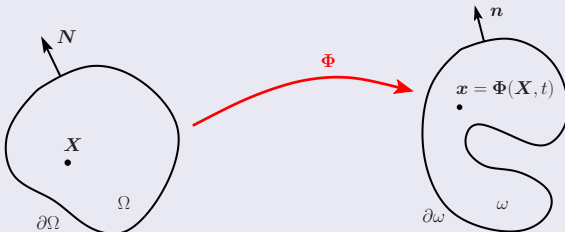


Figure: Notation for the flow map.

where \mathbf{X} is the Lagrangian (initial) coordinate, \mathbf{x} the Eulerian (actual) coordinate, \mathbf{N} the Lagrangian normal and \mathbf{n} the Eulerian normal

Deformation Jacobian matrix: deformation gradient tensor

- $\mathbf{F} = \nabla_{\mathbf{X}} \Phi = \frac{\partial \mathbf{x}}{\partial \mathbf{X}}$ and $J = \det \mathbf{F} > 0$

Trajectory equation

- $\frac{d\mathbf{x}}{dt} = \mathbf{U}(\mathbf{x}, t), \quad \mathbf{x}(\mathbf{X}, 0) = \mathbf{X}$

Material time derivative

- $\frac{d}{dt}f(\mathbf{x}, t) = \frac{\partial}{\partial t}f(\mathbf{x}, t) + \mathbf{U} \cdot \nabla_{\mathbf{x}}f(\mathbf{x}, t)$

Transformation formulas

- $Fd\mathbf{X} = d\mathbf{x}$ Change of shape of infinitesimal vectors
- $\rho^0 = \rho J$ Mass conservation
- $JdV = dv$ Measure of the volume change
- $JF^{-t}\mathbf{N}dS = \mathbf{n}ds$ **Nanson formula**

Differential operators transformations

- $\nabla_{\mathbf{x}}P = \frac{1}{J}\nabla_{\mathbf{X}} \cdot (P JF^{-t})$ Gradient operator
- $\nabla_{\mathbf{x}} \cdot \mathbf{U} = \frac{1}{J}\nabla_{\mathbf{X}} \cdot (JF^{-1}\mathbf{U})$ Divergence operator

Piola compatibility condition

$$\bullet \nabla_x \cdot (\mathbf{JF}^{-t}) = \mathbf{0} \implies \int_{\Omega} \nabla_x \cdot (\mathbf{JF}^{-t}) dV = \int_{\partial\Omega} \mathbf{JF}^{-t} \mathbf{N} dS = \int_{\partial\omega} \mathbf{n} ds = \mathbf{0}$$

Deformation gradient tensor

$$\bullet \frac{d\mathbf{F}}{dt} - \nabla_x \mathbf{U} = \mathbf{0}$$

Actual configuration

$$\bullet \rho \frac{d}{dt} \left(\frac{1}{\rho} \right) - \nabla_x \cdot \mathbf{U} = 0$$

$$\bullet \rho \frac{d\mathbf{U}}{dt} + \nabla_x P = \mathbf{0}$$

$$\bullet \rho \frac{d\mathbf{e}}{dt} + \nabla_x \cdot (P\mathbf{U}) = 0$$

Initial configuration

$$\bullet \rho^0 \frac{d}{dt} \left(\frac{1}{\rho} \right) - \nabla_x \cdot (\mathbf{JF}^{-t} \mathbf{U}) = 0$$

$$\bullet \rho^0 \frac{d\mathbf{U}}{dt} + \nabla_x \cdot (P \mathbf{JF}^{-t}) = \mathbf{0}$$

$$\bullet \rho^0 \frac{d\mathbf{e}}{dt} + \nabla_x \cdot (\mathbf{JF}^{-t} P \mathbf{U}) = 0$$

Specific internal energy

$$\bullet \varepsilon = \mathbf{e} - \frac{1}{2} \mathbf{U}^2$$

Ideal EOS for the perfect gas

- $P = \rho(\gamma - 1)\varepsilon$ where $a = \sqrt{\frac{\gamma P}{\rho}}$

Stiffened EOS for water

- $P = \rho(\gamma - 1)\varepsilon - \gamma P^*$ where $a = \sqrt{\frac{\gamma(P+P^*)}{\rho}}$

Jones-Wilkins-Lee (JWL) EOS for the detonation-products gas

- $P = \rho(\gamma - 1)\varepsilon + f(\rho)$ where $a = \sqrt{\frac{\gamma P - f(\rho) + \rho f'(\rho)}{\rho}}$

- 1 Cell-Centered Lagrangian schemes
- 2 Lagrangian and Eulerian descriptions
- 3 Compatible first-order positivity-preserving discretization**
- 4 High-order positivity-preserving extension
- 5 Numerical results
- 6 Conclusion

Mass averaged values equations

- $m_c \left(\frac{1}{\rho}\right)_c^{n+1} = m_c \left(\frac{1}{\rho}\right)_c^n + \Delta t \sum_{p \in \mathcal{Q}(\partial\omega_c)} \mathbf{U}_p^n \cdot l_{pc}^n \mathbf{n}_{pc}^n$
- $m_c \mathbf{U}_c^{n+1} = m_c \mathbf{U}_c^n - \Delta t \sum_{p \in \mathcal{Q}(\partial\omega_c)} \mathbf{F}_{pc}^n$
- $m_c \mathbf{e}_c^{n+1} = m_c \mathbf{e}_c^n - \Delta t \sum_{p \in \mathcal{Q}(\partial\omega_c)} \mathbf{U}_p^n \cdot \mathbf{F}_{pc}^n$

Definitions

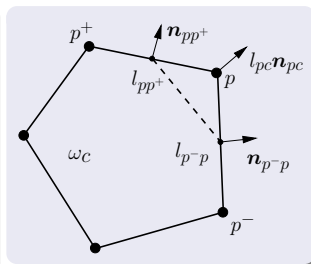
- $\psi_c = \frac{1}{m_c} \int_{\Omega_c} \rho^0 \psi \, dV = \frac{1}{m_c} \int_{\omega_c} \rho \psi \, dV$ mean value
- $\mathbf{F}_{pc} = P_c l_{pc} \mathbf{n}_{pc} - M_{pc} (\mathbf{U}_p - \mathbf{U}_c)$ subcell forces

Momentum and total energy conservation

- $\sum_{c \in \mathcal{C}(p)} \mathbf{F}_{pc} = \mathbf{0} \implies \left(\sum_{c \in \mathcal{C}(p)} M_{pc} \right) \mathbf{U}_p = \sum_{c \in \mathcal{C}(p)} (P_c l_{pc} \mathbf{n}_{pc} + M_{pc} \mathbf{U}_c)$

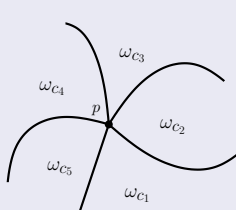
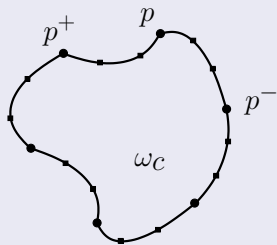
GLACE assumptions

- $\mathcal{Q}(\partial\omega_c) = \mathcal{P}(\omega_c)$ the node set
- $l_{pc}\mathbf{n}_{pc} = l_{pc}^-\mathbf{n}_{pc}^- + l_{pc}^+\mathbf{n}_{pc}^+ = \frac{1}{2}l_{p-p}\mathbf{n}_{p-p} + \frac{1}{2}l_{pp^+}\mathbf{n}_{pp^+}$
- $M_{pc} = Z_{pc} l_{pc}\mathbf{n}_{pc} \otimes \mathbf{n}_{pc}$
- $\mathbf{U}_p = \left(\sum_{c \in \mathcal{C}(p)} M_{pc} \right)^{-1} \sum_{c \in \mathcal{C}(p)} (P_c l_{pc}\mathbf{n}_{pc} + M_{pc}\mathbf{U}_c)$

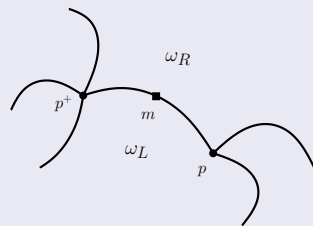


EUCCLHYD assumptions

- Same assumptions a), b) and d) as GLACE
- $M_{pc} = Z_{pc}^- l_{pc}^- \mathbf{n}_{pc}^- \otimes \mathbf{n}_{pc}^- + Z_{pc}^+ l_{pc}^+ \mathbf{n}_{pc}^+ \otimes \mathbf{n}_{pc}^+$



Node cell set



Middle point cell set

Cell-centered DG (CCDG) assumptions

$$a) \mathcal{Q}(\partial\omega_c) = \bigcup_{p \in \mathcal{P}(\omega_c)} (\mathcal{Q}(pp^+) \setminus \{p^+\})$$

$$b) \text{ For } q \in \mathcal{Q}(pp^+), \quad l_q \mathbf{n}_q|_{pp^+} = \int_0^1 \lambda_q(\zeta) \sum_{k \in \mathcal{Q}(pp^+)} \frac{\partial \lambda_k}{\partial \zeta} (\mathbf{x}_k \times \mathbf{e}_z) d\zeta$$

$$\text{For } p \in \mathcal{P}(\omega_c), \quad l_{pc} \mathbf{n}_{pc} = l_p \mathbf{n}_p|_{p-p} + l_p \mathbf{n}_p|_{pp^+}$$

$$\text{For } q \in \mathcal{Q}(pp^+) \setminus \{p, p^+\}, \quad l_{qc} \mathbf{n}_{qc} = l_q \mathbf{n}_q|_{pp^+}$$

CCDG assumptions

c) For $p \in \mathcal{P}(\omega_c)$,
$$M_{pc} = Z_{pc}^- l_{pc}^- \mathbf{n}_{pc}^- \otimes \mathbf{n}_{pc}^- + Z_{pc}^+ l_{pc}^+ \mathbf{n}_{pc}^+ \otimes \mathbf{n}_{pc}^+$$

For $q \in \mathcal{Q}(pp^+) \setminus \{p, p^+\}$,
$$M_{pc} = Z_{pc} l_{pc} \mathbf{n}_{pc} \otimes \mathbf{n}_{pc}$$

d) For $p \in \mathcal{P}(\omega_c)$,
$$\mathbf{U}_p = \left(\sum_{c \in \mathcal{C}(p)} M_{pc} \right)^{-1} \sum_{c \in \mathcal{C}(p)} (P_c l_{pc} \mathbf{n}_{pc} + M_{pc} \mathbf{U}_c)$$

For $q \in \mathcal{Q}(pp^+) \setminus \{p, p^+\}$,
$$\mathbf{U}_p = \frac{Z_{pL} \mathbf{U}_L + Z_{pR} \mathbf{U}_R}{Z_{pL} + Z_{pR}} - \frac{P_R - P_L}{Z_{pL} + Z_{pR}} \mathbf{n}_{pL}$$

CFL condition

- System eigenvalues: $-a, 0, a$

$$\forall c, \quad \Delta t \leq C_e \frac{v_c^n}{a_c L_c}$$

Volume control

- Relative volume variation: $\frac{|v_c^{n+1} - v_c^n|}{v_c^n} \leq C_v$

$$\forall c, \quad \Delta t \leq C_v \frac{v_c^n}{\left| \sum_{p \in \mathcal{Q}(\partial \omega_c)} \mathbf{U}_p^n \cdot l_{pc}^n \mathbf{n}_{pc}^n \right|}$$

Admissible set

- $W = (\frac{1}{\rho}, \mathbf{U}, e)^t$
- $G = \{W, \quad \rho > 0, \quad \varepsilon = e - \frac{1}{2}\mathbf{U}^2 > 0, \quad \mathbf{a}^2 = (\partial_\rho P)|_s > 0\}$

Ideal EOS

- If $\rho > 0$ then $\varepsilon > 0 \iff \mathbf{a}^2 = \gamma(\gamma - 1)\varepsilon > 0 \iff P = \rho(\gamma - 1)\varepsilon > 0$
- $G = \{W, \quad \rho > 0 \text{ and } \varepsilon = e - \frac{1}{2}\mathbf{U}^2 > 0\}$ convex set

First-order positivity-preserving scheme

- If $W_c^n = ((\frac{1}{\rho})_c^n, \mathbf{U}_c^n, e_c^n)^t \in G$, then under which constraint $W_c^{n+1} \in G$?

Positive density

- If $(\frac{1}{\rho})_c^n > 0$ then $(\frac{1}{\rho})_c^{n+1} > 0 \iff (\frac{1}{\rho})_c^n > -\frac{\Delta t}{m_c} \sum_{p \in Q(\partial\omega_c)} \mathbf{U}_p^n \cdot l_{pc}^n \mathbf{n}_{pc}^n$
- Thus if $C_v < 1$ then $(\frac{1}{\rho})_c^n = \frac{v_c^n}{m_c} > 0 \implies (\frac{1}{\rho})_c^{n+1} = \frac{v_c^{n+1}}{m_c} > 0$

Positive internal energy and pressure

- $\varepsilon_c = e_c - \frac{1}{2}(\mathbf{U}_c)^2$
- $\varepsilon_c^{n+1} = \varepsilon_c^n - \frac{\Delta t}{m_c} \left(\sum_p \mathbf{U}_p^n \cdot \mathbf{F}_{pc}^n - \sum_p \mathbf{U}_c^n \cdot \mathbf{F}_{pc}^n + \frac{\Delta t}{2m_c} \left(\sum_p \mathbf{F}_{pc}^n \right)^2 \right)$

Properties

- $\mathbf{F}_{pc} = P_c l_{pc} \mathbf{n}_{pc} - M_{pc} (\mathbf{U}_p - \mathbf{U}_c)$
- $\sum_{p \in \mathcal{Q}(\partial \omega_c)} l_{pc} \mathbf{n}_{pc} = \sum_{p \in \mathcal{P}(\omega_c)} l_{pp^+} \mathbf{n}_{pp^+} = \mathbf{0}$

Definitions

- $\lambda_c = \frac{\Delta t}{m_c}$ and $\mathbf{v}_p = \mathbf{U}_p^n - \mathbf{U}_c^n$
- $A_c = \varepsilon_c^n - P_c^n \lambda_c \sum_p \mathbf{U}_p^n \cdot l_{pc}^n \mathbf{n}_{pc}^n$
- $B_c = \sum_p M_{pc} \mathbf{v}_p \cdot \mathbf{v}_p - \frac{\lambda_c}{2} \left(\sum_p M_{pc} \mathbf{v}_p \right)^2$

Positive pressure and internal energy

- $\varepsilon_c^{n+1} = A_c + \lambda_c B_c$
- Thus if $A_c > 0$ and $B_c \geq 0$ then $\varepsilon_c^{n+1} > 0$

$A_c > 0$

- $A_c = \varepsilon_c^n - \frac{P_c^n}{\rho_c^n} \frac{v_c^{n+1} - v_c^n}{v_c^n}$
- Thus if $C_v < \frac{\rho_c^n \varepsilon_c^n}{P_c^n} = \frac{1}{\gamma - 1}$ then $\varepsilon_c^n > 0 \implies A_c > 0$

Entropy

- $TdS = d\varepsilon + Pd\left(\frac{1}{\rho}\right) \geq 0$ Gibbs identity + second law of thermodynamics

Discrete entropy inequality

- $\lambda_c B_c = \varepsilon_c^{n+1} - A_c = \varepsilon_c^{n+1} - \varepsilon_c^n + P_c^n \left(\left(\frac{1}{\rho}\right)_c^{n+1} - \left(\frac{1}{\rho}\right)_c^n \right)$

$$B_c \geq 0$$

$$\bullet B_c = \sum_{p \in Q(\partial\omega_c)} M_{pc} \mathbf{v}_p \cdot \mathbf{v}_p - \frac{\lambda_c}{2} \left(\sum_{p \in Q(\partial\omega_c)} M_{pc} \mathbf{v}_p \right)^2$$

$$\bullet M_{pc} = \sum_{n=1}^{N_p} Z_{\rho_n} l_{\rho_n} \mathbf{n}_{\rho_n} \otimes \mathbf{n}_{\rho_n}$$

$$\bullet \sum_{p \in Q(\partial\omega_c)} M_{pc} \mathbf{v}_p \cdot \mathbf{v}_p = \sum_{p \in Q(\partial\omega_c)} \sum_{n=1}^{N_p} Z_{\rho_n} l_{\rho_n} (\mathbf{v}_p \cdot \mathbf{n}_{\rho_n})^2 = \sum_{p \in Q(\partial\omega_c)} \sum_{n=1}^{N_p} Z_{\rho_n} l_{\rho_n} X_{\rho_n}^2$$

$$\bullet \text{Re-numbering: } \sum_{p \in Q(\partial\omega_c)} \sum_{n=1}^{N_p} \psi_{p_n} = \sum_{i=1}^{N_c} \psi_i$$

$$\bullet B_c = \sum_{i=1}^{N_c} Z_i l_i X_i^2 - \frac{\lambda_c}{2} \sum_{i,j=1}^{N_c} Z_i Z_j l_i l_j X_i X_j (\mathbf{n}_i \cdot \mathbf{n}_j) = \mathbf{H} \mathbf{X} \cdot \mathbf{X},$$

$$\text{where } \mathbf{X} = (X_1, \dots, X_{N_c})^t \text{ and } H_{ij} = \begin{cases} Z_i l_i (1 - \frac{\lambda_c}{2} Z_i l_i), & \text{if } i = j, \\ -\frac{\lambda_c}{2} Z_i Z_j l_i l_j (\mathbf{n}_i \cdot \mathbf{n}_j), & \text{if } i \neq j. \end{cases}$$

Theorem

- If H is symmetric diagonally dominant with non-negative diagonal entries then H is positive semi-definite (thanks to Gerschgorin theorem)

$B_c \geq 0$

- If $\lambda_c \leq \frac{2}{\sum_j l_j}$ then $H_{ii} \geq 0$
- If $\lambda_c \leq \frac{2}{\sum_j z_j l_j |\mathbf{n}_i \cdot \mathbf{n}_j|}$ then $|H_{ii}| - \sum_{j \neq i} |H_{ij}| \geq 0$
- Thus if $\lambda_c \leq \frac{2}{\sum_j z_j l_j} \iff \Delta t \leq \frac{m_c}{\frac{1}{2} \sum_j z_j l_j}$ then $B_c \geq 0$

Acoustic impedance $Z_c = \rho_c a_c$

- If $\Delta t \leq \frac{v_c^n}{a_c L_c}$ where $L_c = \frac{1}{2} \sum_j l_j$ then $B_c \geq 0$

Positivity-preserving property

Finally, for the first-order finite volume cell-centered Lagrangian schemes, if

$$\textcircled{1} \quad W_c^n \in G$$

$$\textcircled{2} \quad \Delta t \leq C_v \frac{v_c^n}{\left| \sum_{p \in \mathcal{Q}(\partial \omega_c)} \mathbf{U}_p^n \cdot l_{pc}^n \mathbf{n}_{pc}^n \right|}, \quad \text{with} \quad C_v < \min \left(1, \frac{1}{\gamma - 1} \right)$$

$$\textcircled{3} \quad \Delta t \leq \frac{v_c^n}{a_c L_c}, \quad \text{with} \quad L_c = \begin{cases} \frac{1}{2} \sum_{p \in \mathcal{P}(\omega_c)} l_{pc}, & \text{GLACE} \\ \frac{1}{2} \sum_{p \in \mathcal{P}(\omega_c)} l_{pp^+}, & \text{EUCCLHYD} \\ \frac{1}{2} \sum_{p \in \mathcal{P}(\omega_c)} \sum_{q \in \mathcal{Q}(pp^+)} l_{q|pp^+}. & \text{CCDG} \end{cases}$$

Then $W_c^{n+1} \in G$ and $\varepsilon_c^{n+1} - \varepsilon_c^n + P_c^n \left(\left(\frac{1}{\rho} \right)_c^{n+1} - \left(\frac{1}{\rho} \right)_c^n \right) \geq 0$

Norm definitions

- $\|\psi\|_{L_1} = \int_{\Omega} \rho^0 |\psi| \, dV = \int_{\omega} \rho |\psi| \, dV$
- $\|\psi\|_{L_2} = \left(\int_{\Omega} \rho^0 \psi^2 \, dV \right)^{\frac{1}{2}} = \left(\int_{\omega} \rho \psi^2 \, dV \right)^{\frac{1}{2}}$

Stability analysis

- For sake of simplicity periodic boundary conditions (PBC) are considered
- ψ_h^n is the piecewise constant numerical solution such as $\psi_{h|\omega_c}^n = \psi_c^n$
- We assume the initial solution vector $W_c^0 = ((\frac{1}{\rho})_c^0, \mathbf{U}_c^0, e_c^0)^t$ on cell ω_c is computed through

$$W_c^0 = \frac{1}{m_c} \int_{\Omega_c} \rho^0(\mathbf{X}) W^0(\mathbf{X}) \, dV,$$

where $W^0 = (\frac{1}{\rho^0}, \mathbf{U}^0, e^0)^t$ and $\frac{1}{\rho^0}, \mathbf{U}^0, e^0$ respectively are the initial specific volume, velocity and total energy

Specific volume

- Positivity $|(\frac{1}{\rho})_c^n| = (\frac{1}{\rho})_c^n$
- Conservation $\sum_c m_c (\frac{1}{\rho})_c^n = \sum_c m_c (\frac{1}{\rho})_c^{n-1}$ (since PBC + $\sum_{c \in \mathcal{C}(p)} l_{pc} \mathbf{n}_{pc} = \mathbf{0}$)

$$\|(\frac{1}{\rho})_h^n\|_{L_1} = \sum_c m_c |(\frac{1}{\rho})_c^n| = \sum_c m_c |(\frac{1}{\rho})_c^{n-1}| = \|(\frac{1}{\rho})_h^{n-1}\|_{L_1}$$

Total energy

- Positivity $|e_c^n| = e_c^n$ (since $\varepsilon_c^n > 0 \iff e_c^n > \frac{1}{2}(\mathbf{U}_c^n)^2 \geq 0$)
- Conservation $\sum_c m_c e_c^n = \sum_c m_c e_c^{n-1}$ (since PBC + $\sum_{c \in \mathcal{C}(p)} \mathbf{F}_{pc} = \mathbf{0}$)

$$\|e_h^n\|_{L_1} = \sum_c m_c |e_c^n| = \sum_c m_c |e_c^{n-1}| = \|e_h^{n-1}\|_{L_1}$$

Kinetic energy and velocity

- $K = \frac{1}{2} \mathbf{U}^2$ specific kinetic energy
- $\frac{1}{2} (\mathbf{U}_c^n)^2 < e_c^n \implies \frac{1}{2} \sum_c m_c (\mathbf{U}_c^n)^2 < \sum_c m_c e_c^n$
- $2m_c e_c^n = 2\sqrt{m_c} \sqrt{m_c} (e_c^n)^2 \leq m_c + m_c (e_c^n)^2$
- $\sum_c m_c (\mathbf{U}_c^n)^2 < \sum_c m_c + \sum_c m_c (e_c^n)^2$

Stability

- $\|(\frac{1}{\rho})_h^n\|_{L_1} = \|\frac{1}{\rho^0}\|_{L_1}$
- $\|e_h^n\|_{L_1} = \|e^0\|_{L_1}$
- $\|K_h^n\|_{L_1} < \|e_h^n\|_{L_1}$
- $\|\mathbf{U}_h^n\|_{L_2}^2 < m_\omega + \|e_h^n\|_{L_2}^2$

- 1 Cell-Centered Lagrangian schemes
- 2 Lagrangian and Eulerian descriptions
- 3 Compatible first-order positivity-preserving discretization
- 4 High-order positivity-preserving extension**
- 5 Numerical results
- 6 Conclusion

Control point solvers

- In the control point solvers, \mathbf{F}_{pc} and \mathbf{U}_p , the **interpolation values** at point p of the high-order approximations of the pressure and velocity, $P_h^c(p)$ and $\mathbf{U}_h^c(p)$, are used instead of the mean values P_c and \mathbf{U}_c

High-order extension

- Piecewise linear approximations of the pressure and velocity, $P_h(p)$ and $\mathbf{U}_h(p)$, are constructed using the mean values, P_c and \mathbf{U}_c , over the cells (GLACE and EUCCLHYD)
- A piecewise polynomial reconstruction of the solution vector $W_h(\mathbf{x}) = ((\frac{1}{\rho})_h(\mathbf{x}), \mathbf{U}_h(\mathbf{x}), e_h(\mathbf{x}))^t$ is assumed, such as its mass averaged value over cell ω_c corresponds to W_c (CCDG)
 - The pressure is pointwisely defined through the EOS, such as

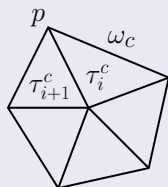
$$P_h(\mathbf{x}) = \rho_h(\mathbf{x}) (\gamma - 1) (e_h(\mathbf{x}) - \frac{1}{2}(\mathbf{U}_h(\mathbf{x})^2))$$

Quadrature rule over triangles

- Exact for polynomials up to degree $2(d - 1)$
- containing the cell boundary control points, *i.e.*, $\mathcal{Q}(\partial\Omega_c) \subset \bigcup_{i=1}^{ntri} \mathcal{R}_{i,c}$
- With positive weights, *i.e.*, $\forall q \in \mathcal{R}_{i,c}, w_q \geq 0$

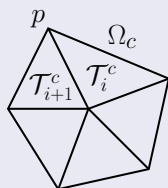
GLACE and EUCCLHYD schemes

- $$\psi_c = \frac{1}{m_c} \int_{\omega_c} \rho_c \psi_h^c dV = \frac{1}{m_c} \sum_{i=1}^{ntri} |\tau_i^c| \sum_{q \in \mathcal{R}_{i,c}} w_q \rho_c \psi_h^c(q)$$
- $$m_q^c = \sum_{i, \mathcal{R}_{i,c} \ni q} |\tau_i^c| w_q \rho_c$$



CCDG scheme

- $$\psi_c = \frac{1}{m_c} \int_{\Omega_c} \rho^0 \psi_h^c dV = \frac{1}{m_c} \sum_{i=1}^{ntri} |\tau_i^c| \sum_{q \in \mathcal{R}_{i,c}} w_q \rho^0(q) \psi_h^c(q)$$
- $$m_q^c = \sum_{i, \mathcal{R}_{i,c} \ni q} |\tau_i^c| w_q \rho^0(q)$$



Properties

- $\mathcal{R}_c = \bigcup_{i=1}^{ntri} \mathcal{R}_{i,c}$
- $m_c = \int_{\Omega_c} \rho^0 dV = \rho_c \int_{\omega_c} dv = \sum_{q \in \mathcal{R}_c} m_q^c$
- $\psi_c = \frac{1}{m_c} \sum_{q \in \mathcal{R}_c} m_q^c \psi_h^c(q)$
- $m_{\star}^c = m_c - \sum_{p \in \mathcal{Q}(\partial\omega_c)} m_p^c$
- $\psi_{\star}^c = \frac{1}{m_{\star}^c} \sum_{q \in \mathcal{R}_c \setminus \mathcal{Q}(\partial\omega_c)} m_q^c \psi_h^c(q)$
- $\psi_c = \frac{m_{\star}^c}{m_c} \psi_{\star}^c + \frac{1}{m_c} \sum_{p \in \mathcal{Q}(\partial\omega_c)} m_p^c \psi_h^c(p)$

Mass averaged value equations

- $m_c \left(\frac{1}{\rho}\right)_c^{n+1} = m_c \left(\frac{1}{\rho}\right)_c^n + \Delta t \sum_{p \in \mathcal{Q}(\partial\omega_c)} \mathbf{U}_p^n \cdot l_{pc}^n \mathbf{n}_{pc}^n$
- $m_c \mathbf{U}_c^{n+1} = m_c \mathbf{U}_c^n - \Delta t \sum_{p \in \mathcal{Q}(\partial\omega_c)} \mathbf{F}_{pc}^n$
- $m_c \mathbf{e}_c^{n+1} = m_c \mathbf{e}_c^n - \Delta t \sum_{p \in \mathcal{Q}(\partial\omega_c)} \mathbf{U}_p^n \cdot \mathbf{F}_{pc}^n$

Decomposition

- $\left(\frac{1}{\rho}\right)_c^{n+1} = \frac{m_c^c}{m_c} \left(\frac{1}{\rho}\right)_*^c + \frac{1}{m_c} \sum_{p \in \mathcal{Q}(\partial\omega_c)} m_p^c \left(\left(\frac{1}{\rho}\right)_h^c(p) + \frac{\Delta t}{m_p^c} \mathbf{U}_p^n \cdot l_{pc}^n \mathbf{n}_{pc}^n \right)$
- $\mathbf{U}_c^{n+1} = \frac{m_c^c}{m_c} \mathbf{U}_*^c + \frac{1}{m_c} \sum_{p \in \mathcal{Q}(\partial\omega_c)} m_p^c \left(\mathbf{U}_h^c(p) - \frac{\Delta t}{m_p^c} \mathbf{F}_{pc}^n \right)$
- $\mathbf{e}_c^{n+1} = \frac{m_c^c}{m_c} \mathbf{e}_*^c + \frac{1}{m_c} \sum_{p \in \mathcal{Q}(\partial\omega_c)} m_p^c \left(\mathbf{e}_h^c(p) - \frac{\Delta t}{m_p^c} \mathbf{U}_p^n \cdot \mathbf{F}_{pc}^n \right)$

Procedure

- Express these equations as a convex combination of first-order schemes



X. ZHANG, Y. XIA, C.-W. SHU, *Maximum-principle-satisfying and positivity-preserving high order discontinuous Galerkin schemes for conservation laws on triangular meshes*. J. Sci. Comp., 50:29-62, 2012.



J. CHENG and C.-W. SHU, *Positivity-preserving Lagrangian scheme for multi-material compressible flow*. J. Comp. Phys., 257:143-168, 2014.

Specific volume

- $$\sum_{p \in \mathcal{Q}(\partial\omega_c)} l_{pc} \mathbf{n}_{pc} = \mathbf{0} \iff l_{pc} \mathbf{n}_{pc} = - \sum_{q \in \mathcal{Q}(\partial\omega_c) \setminus p} l_{qc} \mathbf{n}_{qc}$$

- $$h_p^\rho = \left(\frac{1}{\rho}\right)_h^c(p) + \frac{\Delta t}{m_p^c} \mathbf{U}_p^n \cdot l_{pc}^n \mathbf{n}_{pc}^n$$

- $$H_p^\rho = \left(\frac{1}{\rho}\right)_h^c(p) + \frac{\Delta t}{m_p^c} (\mathbf{U}_p^n - \mathbf{V}_c) \cdot l_{pc}^n \mathbf{n}_{pc}^n = \left(\frac{1}{\rho}\right)_h^c(p) + \frac{\Delta t}{m_p^c} \sum_{q \in \mathcal{Q}(\partial\omega_c)} \mathbf{V}_q^p \cdot l_{qc}^n \mathbf{n}_{qc}^n$$

where
$$\mathbf{V}_q^p = \begin{cases} \mathbf{U}_p^n, & \text{if } p = q, \\ \mathbf{V}_c, & \text{if } p \neq q. \end{cases}$$

Momentum

$$\bullet \mathbf{h}_p^u = \mathbf{U}_h^c(p) - \frac{\Delta t}{m_p^c} \mathbf{F}_{pc}^n$$

$$\bullet \sum_{p \in \mathcal{Q}(\partial\omega_c)} \mathfrak{F}_{pc} = \mathbf{0} \iff \mathfrak{F}_{pc} = - \sum_{q \in \mathcal{Q}(\partial\omega_c) \setminus p} \mathfrak{F}_{qc}$$

$$\bullet \mathbf{H}_p^u = \mathbf{U}_h^c(p) - \frac{\Delta t}{m_p^c} (\mathbf{F}_{pc}^n - \mathfrak{F}_{pc}) = \mathbf{U}_h^c(p) - \frac{\Delta t}{m_p^c} \sum_{q \in \mathcal{Q}(\partial\omega_c)} \mathfrak{F}_q^p$$

$$\text{where } \mathfrak{F}_q^p = \begin{cases} \mathbf{F}_{pc}^n, & \text{if } p = q, \\ \mathfrak{F}_{qc}, & \text{if } p \neq q. \end{cases}$$

Total energy

$$\bullet h_p^e = e_h^c(p) - \frac{\Delta t}{m_p^c} \mathbf{U}_p^n \cdot \mathbf{F}_{pc}^n$$

$$\bullet H_p^e = e_h^c(p) - \frac{\Delta t}{m_p^c} (\mathbf{U}_p^n \cdot \mathbf{F}_{pc}^n - \mathbf{V}_c \cdot \mathfrak{F}_{pc}) = e_h^c(p) - \frac{\Delta t}{m_p^c} \sum_{q \in \mathcal{Q}(\partial\omega_c)} \mathbf{V}_q^p \cdot \mathfrak{F}_q^p$$

Properties

- $$\sum_{p \in \mathcal{Q}(\partial\omega_c)} m_p^c h_p^\rho = \sum_{p \in \mathcal{Q}(\partial\omega_c)} m_p^c H_p^\rho$$
- $$\sum_{p \in \mathcal{Q}(\partial\omega_c)} m_p^c h_p^u = \sum_{p \in \mathcal{Q}(\partial\omega_c)} m_p^c H_p^u$$
- $$\sum_{p \in \mathcal{Q}(\partial\omega_c)} m_p^c h_p^e = \sum_{p \in \mathcal{Q}(\partial\omega_c)} m_p^c H_p^e$$

Mimic the first-order scheme

- 1
$$\sum_{p \in \mathcal{Q}(\partial\omega_c)} \mathfrak{F}_{pc} = \mathbf{0}$$
- 2
$$\sum_{q \in \mathcal{Q}(\partial\omega_c)} \mathfrak{F}_q^p = \sum_{q \in \mathcal{Q}(\partial\omega_c)} P_h^c(p) l_{qc}^n \mathbf{n}_{qc}^n - M_{qc}(\mathbf{V}_q^p - \mathbf{U}_h^c(p))$$
- 3
$$\sum_{q \in \mathcal{Q}(\partial\omega_c)} \mathbf{V}_q^p \cdot \mathfrak{F}_q^p = P_h^c(p) \sum_{q \in \mathcal{Q}(\partial\omega_c)} \mathbf{V}_q^p \cdot l_{qc}^n \mathbf{n}_{qc}^n - \sum_{q \in \mathcal{Q}(\partial\omega_c)} \mathbf{V}_q^p \cdot M_{qc}(\mathbf{V}_q^p - \mathbf{U}_h^c(p))$$

Artificial cell velocity and subcell forces

- $\mathfrak{F}_{pc} = P_h^c(p) I_{pc}^n \mathbf{n}_{pc}^n + (M_c - M_{qc})(\mathbf{V}_c - \mathbf{U}_h^c(p))$

where $M_c = \sum_{p \in Q(\partial\omega_c)} M_{pc}$

- $\mathbf{V}_c = \frac{1}{N_Q - 1} M_c^{-1} \sum_{q \in Q(\partial\omega_c)} ((M_c - M_{qc}) \mathbf{U}_h^c(q) - P_h^c(q) I_{qc}^n \mathbf{n}_{qc}^n)$

where $N_Q = |Q(\partial\omega_c)| = N_P(d - 1)$ and $N_P = |P(\omega_c)|$

Convex combination

- $W_c^{n+1} = \frac{1}{m_c} \left(m_\star^c W_\star^c + \sum_{p \in Q(\partial\omega_c)} m_p^c H_p^c \right),$

where $H_p^c = (H_p^\rho, \mathbf{H}_p^u, H_p^e)^t$ and $m_c = m_\star^c + \sum_{p \in Q(\partial\omega_c)} m_p^c$

Positivity-preserving property

Finally, for the high-order cell-centered Lagrangian schemes presented, if

$$\textcircled{1} \quad W_c^n \in G, W_{\star}^c \in G \text{ and } \forall p \in \mathcal{Q}(\partial\omega_c), W_h^c(p) \in G$$

$$\textcircled{2} \quad \Delta t \leq C_v \frac{m_p^c \left(\frac{1}{\rho}\right)_h^c(p)}{|(\mathbf{U}_p^n - \mathbf{V}_c) \cdot \mathbf{l}_{pc}^n \mathbf{n}_{pc}^n|}, \text{ with } C_v < \min\left(1, \frac{\varepsilon_h^c(p)}{|P_h^c(p)| \left(\frac{1}{\rho}\right)_h^c(p)} = \frac{1}{\gamma - 1}\right)$$

$$\textcircled{3} \quad \Delta t \leq \frac{m_p^c}{\frac{1}{2} \sum_j Z_j l_j} = \frac{m_p^c}{m_c} \frac{v_c^n}{a_c L_c}$$

Then $W_c^{n+1} \in G$

Quantities involved

- $\forall p \in \mathcal{Q}(\partial\omega_c), \quad W_h^c(p) \in G$

- $W_*^c = \frac{\sum_{q \in \mathcal{R}_c \setminus \mathcal{Q}(\partial\omega_c)} m_q^c W_h^c(q)}{\sum_{p \in \mathcal{R}_c \setminus \mathcal{Q}(\partial\omega_c)} m_p^c} \in G \quad \text{or} \quad \forall q \in \mathcal{R}_c \setminus \mathcal{Q}(\partial\omega_c), \quad W_h^c(q) \in G$

Positive limitation

- $\left(\frac{\tilde{1}}{\rho}\right)_h^c = \left(\frac{1}{\rho}\right)_c + \theta_\rho \left(\left(\frac{1}{\rho}\right)_h^c - \left(\frac{1}{\rho}\right)_c \right)$

- $\tilde{\mathbf{U}}_h^c = \mathbf{U}_c + \theta_\varepsilon (\mathbf{U}_h^c - \mathbf{U}_c)$

- $\tilde{\mathbf{e}}_h^c = \mathbf{e}_c + \theta_\varepsilon (\mathbf{e}_h^c - \mathbf{e}_c)$

where $\theta_\rho \in [0, 1]$ and $\theta_\varepsilon \in [0, 1]$

Riemann invariants differentials

- $d\alpha_t = d\mathbf{U} \cdot \mathbf{t}$
- $d\alpha_- = d\left(\frac{1}{\rho}\right) - \frac{1}{\rho a} d\mathbf{U} \cdot \mathbf{n}$
- $d\alpha_+ = d\left(\frac{1}{\rho}\right) + \frac{1}{\rho a} d\mathbf{U} \cdot \mathbf{n}$
- $d\alpha_e = d\mathbf{e} - \mathbf{U} \cdot d\mathbf{U} + P d\left(\frac{1}{\rho}\right)$

Mean value linearization

- $\alpha_{t,h}^c = \mathbf{U}_h^c \cdot \mathbf{t}$
- $\alpha_{-,h}^c = \left(\frac{1}{\rho}\right)_h^c - \frac{1}{Z_c} \mathbf{U}_h^c \cdot \mathbf{n}$
- $\alpha_{+,h}^c = \left(\frac{1}{\rho}\right)_h^c + \frac{1}{Z_c} \mathbf{U}_h^c \cdot \mathbf{n}$
- $\alpha_{e,h}^c = \mathbf{e}_h^c - \mathbf{U}_0^c \cdot \mathbf{U}_h^c + P_0^c \left(\frac{1}{\rho}\right)_h^c$

Unit direction ensuring symmetry preservation

- $\mathbf{n} = \frac{\mathbf{U}_0^c}{\|\mathbf{U}_0^c\|}$ and $\mathbf{t} = \mathbf{e}_z \times \frac{\mathbf{U}_0^c}{\|\mathbf{U}_0^c\|}$

Double specific volume limitation

- Standard limitation on $\left(\frac{1}{\rho}\right)_h$ and on the Riemann invariants are performed
- Only the most limiting procedure is retained to avoid spurious oscillations

Stability

- Same stability results on the piecewise constant part W_c of the numerical solution W_h^c as for the first-order schemes
- To obtain the same stability properties on the whole piecewise polynomial solution W_h , the limitation at time t^n has to ensure that

$$\forall \mathbf{x} \in \omega, \quad W_h(\mathbf{x}) \in G$$

Then

$$\bullet \left\| \left(\frac{1}{\rho}\right)_h^n \right\|_{L_1} = \left\| \frac{1}{\rho^0} \right\|_{L_1}$$

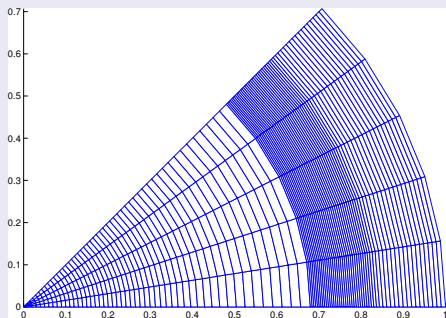
$$\bullet \|e_h^n\|_{L_1} = \|e^0\|_{L_1}$$

$$\bullet \|K_h^n\|_{L_1} < \|e_h^n\|_{L_1}$$

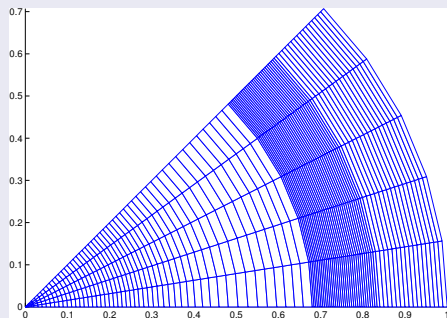
$$\bullet \|U_h^n\|_{L_2}^2 < m_\omega + \|e_h^n\|_{L_2}^2$$

- 1 Cell-Centered Lagrangian schemes
- 2 Lagrangian and Eulerian descriptions
- 3 Compatible first-order positivity-preserving discretization
- 4 High-order positivity-preserving extension
- 5 Numerical results**
- 6 Conclusion

Cylindrical Sod shock problem



(a) 1st order



(b) 2nd order

Figure: Final grids on a 100×5 polar mesh, at final time $t = 1$

Cylindrical Sod shock problem

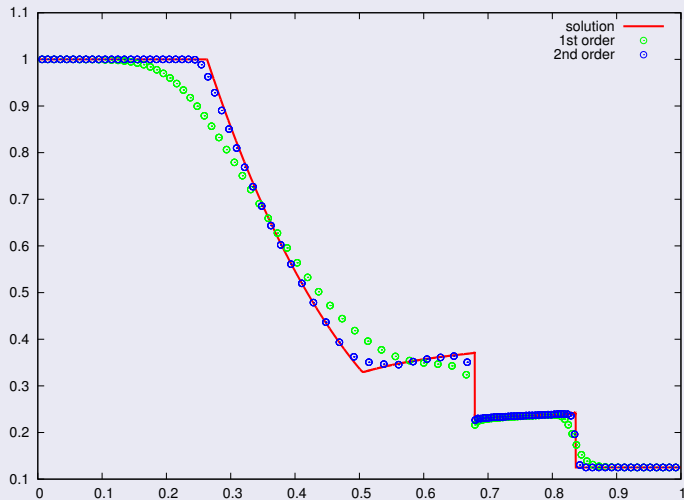
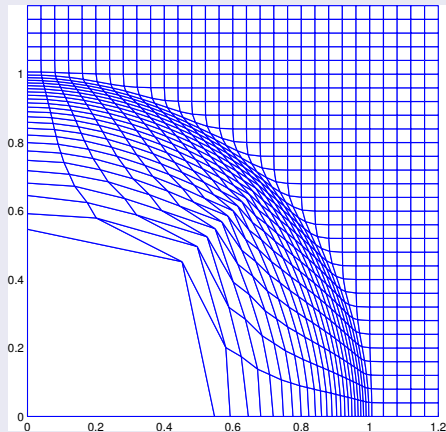
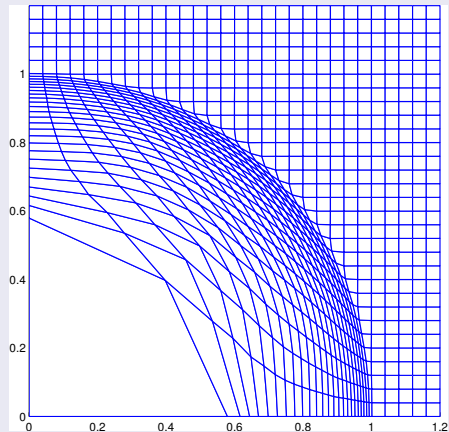


Figure: Density profile on a 100×5 polar mesh, at final time $t = 1$

Sedov point blast problem on a Cartesian grid



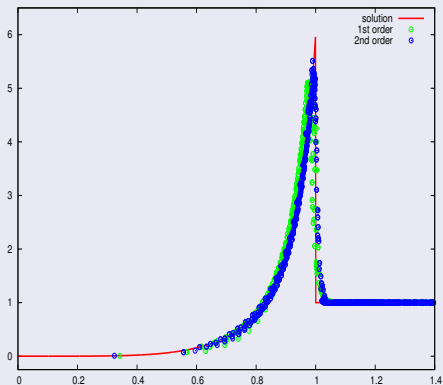
(a) 1st order



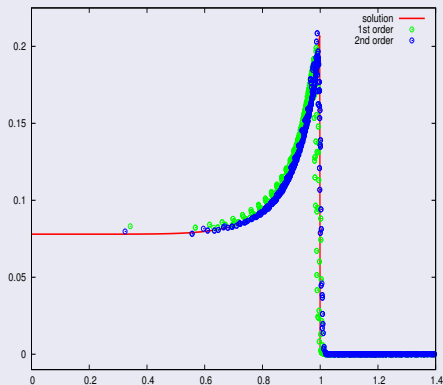
(b) 2nd order

Figure: Final grids on a 30x30 Cartesian mesh, at final time $t = 1$

Sedov point blast problem on a Cartesian grid



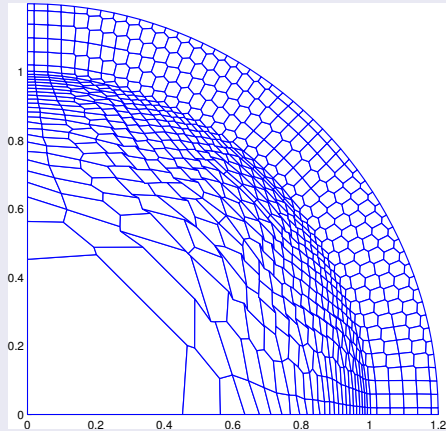
(a) Density profiles



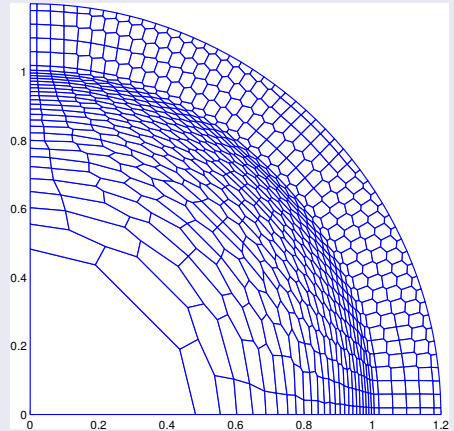
(b) Pressure profiles

Figure: Density and pressure profiles on a 30x30 Cartesian mesh, at final time $t = 1$

Sedov point blast problem on a polygonal grid



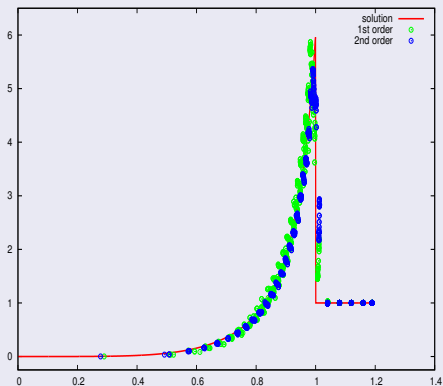
(a) 1st order



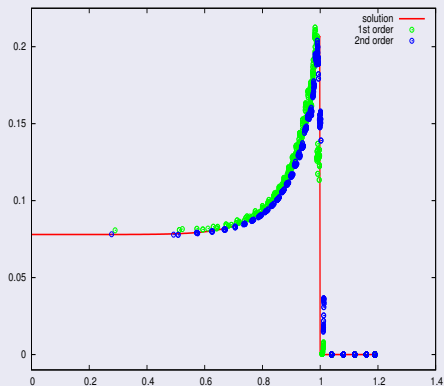
(b) 2nd order

Figure: Final grids on mesh made of 775 polygonal cells, at final time $t = 1$

Sedov point blast problem on a polygonal grid



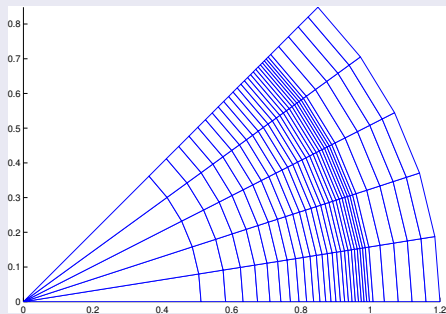
(a) Density profiles



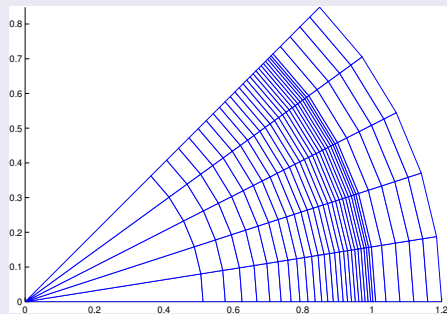
(b) Pressure profiles

Figure: Density and pressure profiles on mesh made of 775 polygonal cells, at final time $t = 1$

Cylindrical Sedov point blast problem



(a) 1st order



(b) 2nd order

Figure: Final grids on a 30x5 polar mesh, at final time $t = 1$

Cylindrical Sedov point blast problem

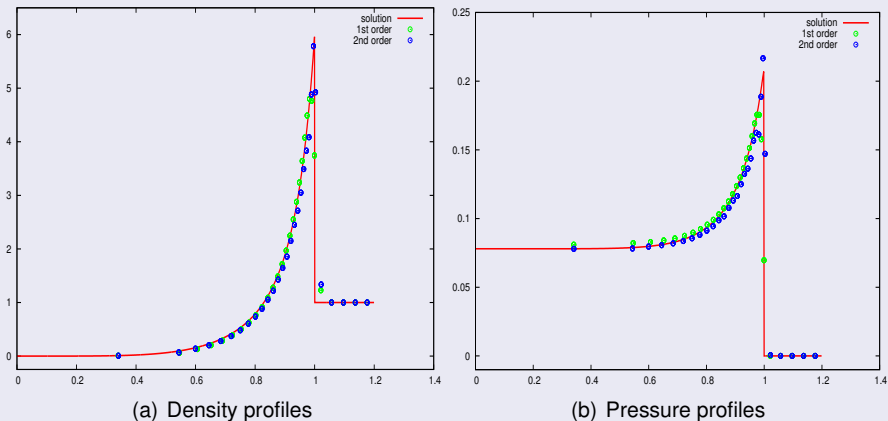
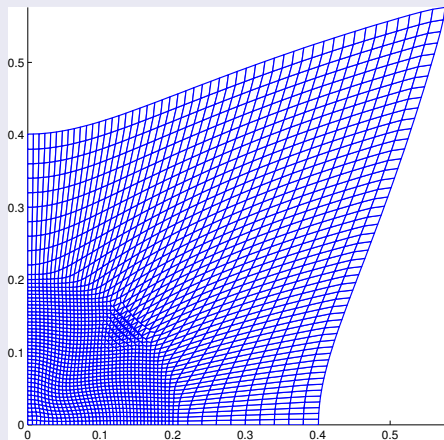
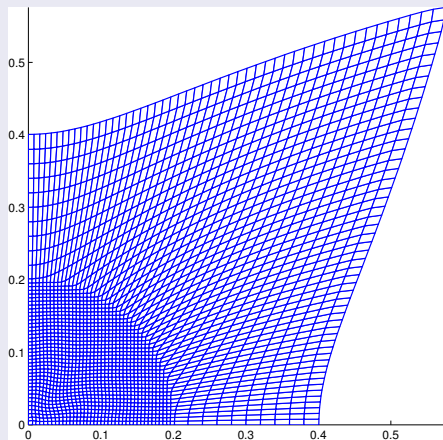


Figure: Density and pressure profiles on a 30x5 polar mesh, at final time $t = 1$

Noh problem



(a) 1st order



(b) 2nd order

Figure: Final grids on a Cartesian grid made of 50×50 cells, at final time $t = 0.6$

Noh problem

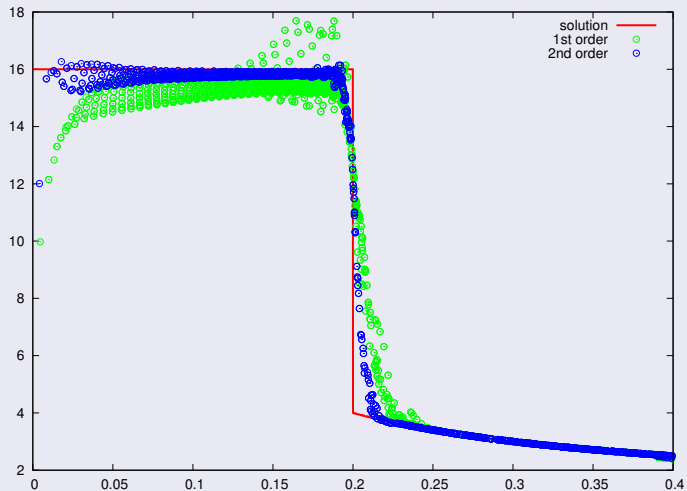
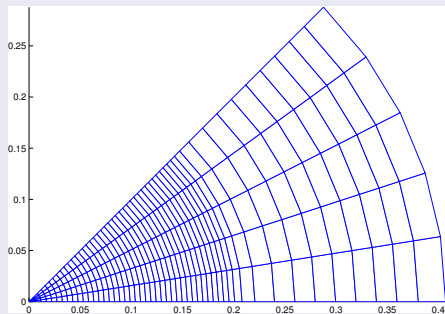
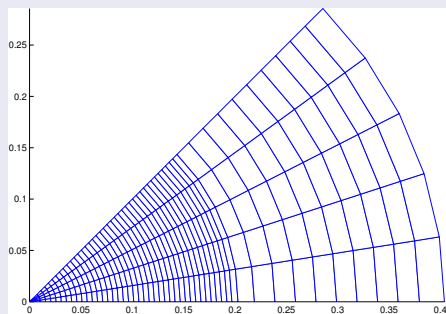


Figure: Density profile on a Cartesian grid made of 50×50 cells, at final time $t = 0.6$

Cylindrical Noh problem



(a) 1st order



(b) 2nd order

Figure: Final grids on a 50x5 polar mesh, at final time $t = 0.6$

Cylindrical Noh problem

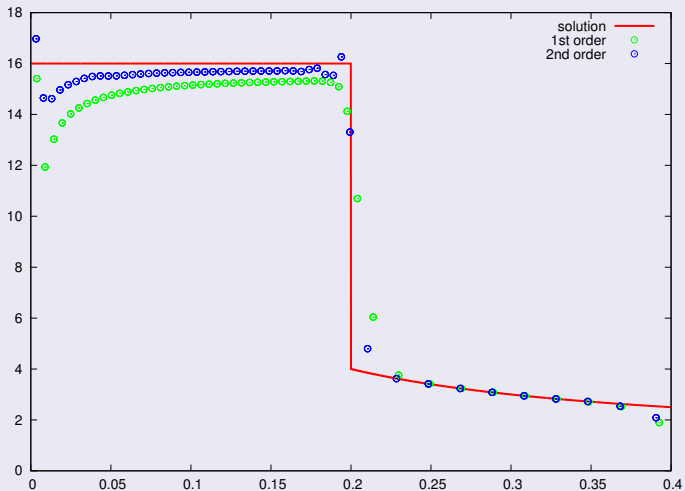
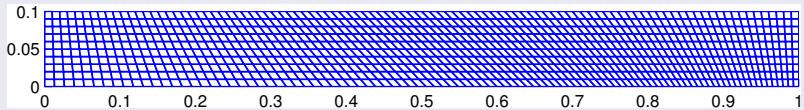
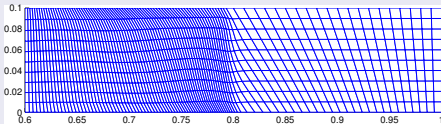


Figure: Density profile on a 50x5 polar mesh, at final time $t = 0.6$

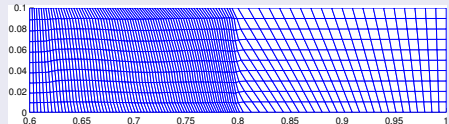
Saltzman problem



(a) Initial mesh



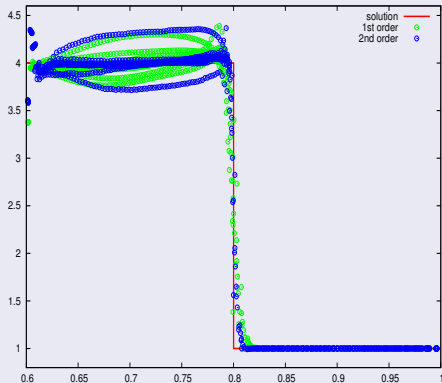
(b) 1st order



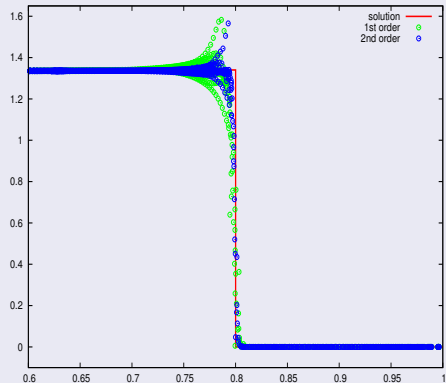
(c) 2nd order

Figure: Final grids on a 10x10 deformed Cartesian mesh, at time $t = 0.6$

Saltzman problem



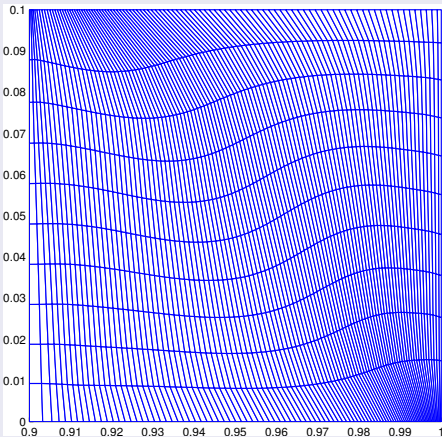
(a) Density profiles



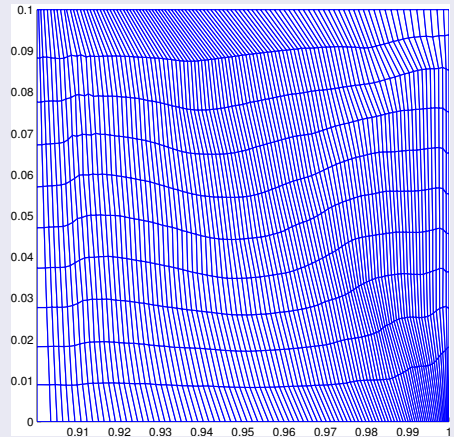
(b) Pressure profiles

Figure: Density and pressure profiles on a 10×100 deformed Cartesian mesh, at time $t = 0.6$

Saltzman problem



(a) 1st order



(b) 2nd order

Figure: Final grids on a 10x100 deformed Cartesian mesh, at time $t = 0.9$

Saltzman problem

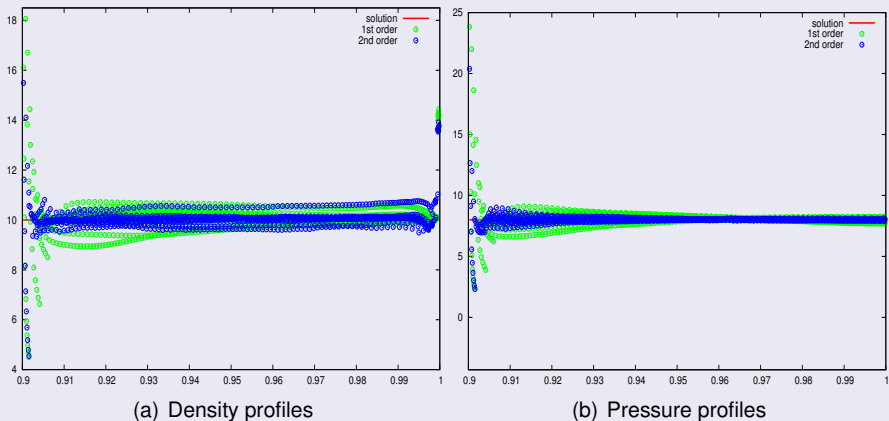
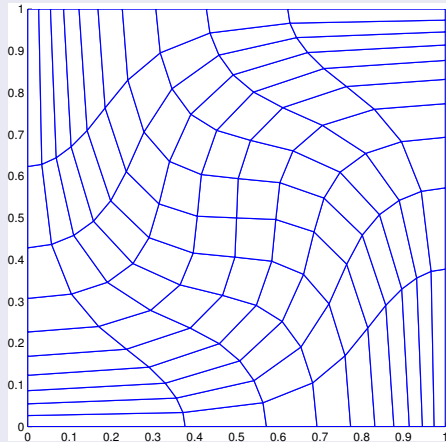
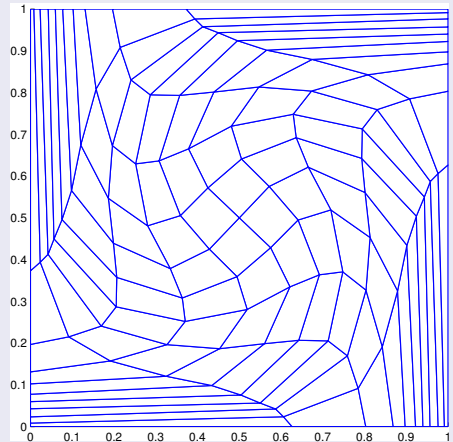


Figure: Density and pressure profiles on a 10x100 deformed Cartesian mesh, at time $t = 0.9$

Taylor-Green vortex problem



(a) 1st order



(b) 2nd order

Figure: Final grids at final time $t = 0.75$, on a 10×10 Cartesian mesh

Taylor-Green vortex problem

h	L_1		L_2		L_∞	
	$E_{L_1}^h$	$q_{L_1}^h$	$E_{L_2}^h$	$q_{L_2}^h$	$E_{L_\infty}^h$	$q_{L_\infty}^h$
$\frac{1}{10}$	7.31E-2	0.97	8.90E-2	0.96	2.19E-1	0.91
$\frac{1}{20}$	3.74E-2	0.99	4.57E-2	0.98	1.17E-1	0.95
$\frac{1}{40}$	1.89E-2	0.99	2.31E-2	0.99	6.06E-2	0.97
$\frac{1}{80}$	9.50E-3	1.00	1.16E-2	1.00	3.09E-2	0.99
$\frac{1}{160}$	4.76E-3	-	5.81E-3	-	1.56E-2	-

Table: Rate of convergence computed on the velocity at time $t = 0.1$.

Taylor-Green vortex problem

h	L_1		L_2		L_∞	
	$E_{L_1}^h$	$q_{L_1}^h$	$E_{L_2}^h$	$q_{L_2}^h$	$E_{L_\infty}^h$	$q_{L_\infty}^h$
$\frac{1}{10}$	1.00E-2	2.14	1.40E-2	2.05	6.25E-2	1.58
$\frac{1}{20}$	2.27E-3	2.17	3.39E-3	2.14	2.10E-2	1.65
$\frac{1}{40}$	5.05E-4	2.14	7.66E-4	2.16	6.67E-3	1.92
$\frac{1}{80}$	1.14E-4	2.13	1.71E-4	2.16	1.76E-3	1.87
$\frac{1}{160}$	2.61E-5	-	3.83E-5	-	4.81E-4	-

Table: Rate of convergence computed on the velocity at time $t = 0.1$.

- 1 Cell-Centered Lagrangian schemes
- 2 Lagrangian and Eulerian descriptions
- 3 Compatible first-order positivity-preserving discretization
- 4 High-order positivity-preserving extension
- 5 Numerical results
- 6 Conclusion**

Conclusions

- Demonstration of the positivity-preserving criteria of a whole class of cell-centered Lagrangian scheme, under particular time step constraints
- Extension of the demonstration to high-order of accuracy, under particular limitation of the solution
- Demonstration of L_1 stability of the specific volume and total energy
- Control of the L_1 norm of the kinetic energy and of the L_2 norm of the velocity
- Improvement of the robustness

Perspectives

- Extension of the numerical applications to higher-order of accuracy
- Extension of the CCDG to solid dynamics such as hyperelasticity



F. VILAR, P.-H. MAIRE AND R. ABGRALL, *Cell-centered discontinuous Galerkin discretizations for two-dimensional scalar conservation laws on unstructured grids and for one-dimensional Lagrangian hydrodynamics*. Computers and Fluids, 2010.



F. VILAR, *Cell-centered discontinuous Galerkin discretization for two-dimensional Lagrangian hydrodynamics*. Computers and Fluids, 2012.



F. VILAR, P.-H. MAIRE AND R. ABGRALL, *A discontinuous Galerkin discretization for solving the two-dimensional gas dynamics equations written under total Lagrangian formulation on general unstructured grids*. J. of Comp. Phys., 2014. Under review