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Debora Amadori · Laurent Gosse

# Error Estimates for Well-Balanced Schemes on Simple Balance Laws

One-Dimensional Position-Dependent Models



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*To our parents*  
*To Sonia*

# Foreword

Well-balanced schemes were introduced in the 1990s for solution of hyperbolic conservation laws with source terms. At that time, the idea of taking into account the source term in the numerical fluxes was very new, and several important issues were not understood. The first one was how to build well-balanced schemes. Indeed, the very nonlinear notion of well-balancing, together with the difficulty of consistency, makes it nontrivial to produce such a scheme, even for simple equations. The second issue was what properties are desirable for well-balanced schemes in order to achieve the best compromise between stability and accuracy. During the 2000s, many methods and ideas offered improvements addressing both these issues, thereby generating a collection of practically efficient schemes.

However, third important question remained essentially open until recently: How to devise methods to rigorously analyze these well-balanced schemes? This is, of course, of key importance in order to understand the limitations of known techniques and to improve them further, in particular when resonance occurs. In this monograph, the authors provide a self-contained exposition of useful tools related to this less well understood issue, including their contributions and most recent achievements. Schemes for both scalar laws and semilinear systems, with position-dependent source terms, are analyzed in the spirit of Glimm, with augmented Riemann problems and Lyapunov functionals. Error estimates are established, and a particular form of these estimates concerning the growth in time and the rates in terms of space and time increments offers perhaps the most important characterization of well-balancing that is available at the level of numerical analysis. An exploratory two-dimensional study is also provided, which raises delicate questions. All of the material provided in this book is highly relevant for the understanding of well-balanced schemes and will contribute to future improvements.

Marne-la-Vallee  
May 2015

François Bouchut

# Preface

The present book originates both from the talks delivered by the first author at several international conferences and from a mini-course given by the second author at BCAM in November 2014. The scope is narrower compared with its companion reference,<sup>1</sup> as most of the aspects related to linear (or weakly nonlinear) kinetic equations have been omitted in order to focus on the rigorous derivation of global error estimates for particular types of (systems of) balance laws in one space dimension.

The monograph presents, in a hopefully attractive and self-contained form, some techniques based on the  $L^1$  stability theory derived at the end of the 1990s by A. Bressan, T.-P. Liu, and T. Yang, which yield original error estimates for so-called well-balanced numerical schemes solving one-dimensional hyperbolic systems of balance laws.<sup>2</sup> Efforts have been focused on a practical assessment of these error bounds, too, either by a wave-front tracking technique or by a simpler Godunov process.

Well-balanced schemes, as they are studied hereafter, mostly rely on a reformulation of the original balance laws as a homogeneous, nonconservative system involving one supplementary steady “fake variable” often denoted  $a(x)$ . In a strictly hyperbolic regime, a scattering state emerges from the time decay of an extended interaction potential, including the “standing waves” associated with  $a$ . Such an asymptotic picture motivates a treatment of source terms, originally suggested by James Glimm,<sup>3</sup> such as “local scattering centers”, which we shall apply extensively.

We warmly thank Prof. Enrique Zuazua, who encouraged us to write this manuscript and to submit it for publication in the BCAM Springer Briefs collection.

L’Aquila  
July 2015

Debora Amadori  
Laurent Gosse

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<sup>1</sup>*Computing Qualitatively Correct Approximations of Balance Laws*, Springer (2013).

<sup>2</sup>*cf.* Marc Laforest, *SIAM J. Math. Anal.* **35** (2004), 1347–1370.

<sup>3</sup>*cf.* J. Glimm and D.H. Sharp, *Found. Phys.* **16** (1986), 125–141.

# Contents

<b>1 Introduction</b> . . . . .	1
1.1 Some General Perspective . . . . .	1
1.1.1 Inviscid Systems of Conservation Laws . . . . .	1
1.1.2 One-Dimensional Systems . . . . .	2
1.1.3 Source Terms Inclusion . . . . .	3
1.2 This Book in a Nutshell . . . . .	4
1.2.1 Outline of the Contents . . . . .	4
1.2.2 The Ariadne’s Thread . . . . .	5
References . . . . .	6
<b>2 Local and Global Error Estimates</b> . . . . .	9
2.1 Notion of Local Truncation Error (LTE). . . . .	10
2.1.1 Semi-discretization in Space (Method of Lines) . . . . .	11
2.1.2 Local Truncation Error (LTE) and Second-Order Accuracy . . . . .	13
2.1.3 Illustration of Two Errors Not Controlled by LTE. . . . .	14
2.2 Linearized Shallow Water with Topography . . . . .	16
2.2.1 Study of the Error Growth in Time . . . . .	16
2.2.2 Analysis of Scheme 1 . . . . .	17
2.2.3 Analysis of Scheme 2 . . . . .	18
2.2.4 Summary and Illustration . . . . .	18
2.3 Preliminary Conclusions . . . . .	20
References . . . . .	21
<b>3 Position-Dependent Scalar Balance Laws</b> . . . . .	23
3.1 Non-resonant Wave-Front Tracking Algorithm . . . . .	24
3.1.1 Properties of the Riemann Invariant $w(u, a)$ . . . . .	25
3.1.2 Wave-Front Tracking Approximations . . . . .	27
3.1.3 Stability Estimates, Accretive Case . . . . .	28
3.1.4 Stability Estimates, Non Accretive Case . . . . .	30



3.1.5	Limit $\delta \rightarrow 0$ and Recovery of Kruřkov’s Entropy Solution. . . . .	33
3.2	Periodic Version of Wavefront Tracking. . . . .	35
3.2.1	A 1-Periodic, Non-Accretive Equation. . . . .	35
3.2.2	A Specific 1-Periodic Lyapunov Functional . . . . .	36
3.3	Numerical Validation for Scalar Balance Laws . . . . .	38
3.3.1	A First Numerical Validation . . . . .	38
3.3.2	Numerical Validation for Periodic Forcing . . . . .	40
3.3.3	Practical Measurements of the Global $L^1$ Error . . . . .	42
	References . . . . .	43
<b>4</b>	<b>Lyapunov Functional for Inertial Approximations . . . . .</b>	<b>45</b>
4.1	A Class of Position-Dependent Semilinear Systems . . . . .	45
4.2	Main Error Estimate $\mathcal{E}_1$ for Weak Relaxation Regime . . . . .	47
4.2.1	Statement and First Comments . . . . .	47
4.2.2	Strategy of Proof and Algorithmic Implications . . . . .	48
4.3	Construction of the Well-Balanced Approximation . . . . .	49
4.3.1	First Considerations on the $3 \times 3$ Riemann Problem . . . . .	50
4.3.2	Shape of Positively Invariant Domains . . . . .	53
4.3.3	Total Variation Estimate of the WB Approximation . . . . .	56
4.4	Refined Scattering Interaction Estimates. . . . .	57
4.4.1	A Lemma Based on Sub-characteristic Condition . . . . .	58
4.4.2	Accurate Interaction Estimates for WB Approximations . . . . .	62
4.5	An $L^1$ Error Estimate Through a Lyapunov Functional. . . . .	68
4.5.1	Decay Outside Interactions. . . . .	71
4.5.2	Decay at Interaction Times. . . . .	74
4.5.3	Decay of Lyapunov Functional for Weak Relaxation. . . . .	75
	References . . . . .	78
<b>5</b>	<b>Entropy Dissipation and Comparison with Lyapunov Estimates . . . . .</b>	<b>81</b>
5.1	A Time-Dependent $L^1$ Error Estimate $\mathcal{E}_2$ . . . . .	81
5.1.1	Entropy Dissipation Inequalities . . . . .	81
5.1.2	Resulting $L^1$ Error Bounds. . . . .	84
5.2	Practical Comparisons Between $\mathcal{E}_1$ and $\mathcal{E}_2$ . . . . .	87
5.2.1	Comparing the Two Estimates on an Example . . . . .	87
5.2.2	An Elementary Numerical Illustration . . . . .	87
	References . . . . .	90
<b>6</b>	<b>Conclusion and Outlook . . . . .</b>	<b>91</b>
6.1	Extension to Weakly Nonlinear (Poisson) Coupling . . . . .	92
6.1.1	First Considerations on 1D Poisson Coupling. . . . .	92
6.1.2	Derivation of a Stationary Exact Solution . . . . .	93
6.2	A Glimpse on the Difficulty of 2D Interactions. . . . .	95
6.2.1	Exact Kirchhoff Solution of the 2D Riemann Problem. . . . .	95
6.2.2	Derivation of the Expression of $p(\xi, \eta)$ . . . . .	97

- 6.2.3 Dirac Vorticity and the Mach Cone Structure . . . . . 101
- 6.2.4 Artificial Vorticity and Shortcomings  
of Riemann Solvers. . . . . 104
- 6.3 Putting Our Results in Perspective. . . . . 105
- References . . . . . 106
- Index . . . . . 109**

# Acronyms

<i>BV</i>	Banach space of functions with bounded variation
CFL	Courant–Friedrichs–Lewy
FD	Finite-Differences
FS	Fractional-Step
GNL	Genuinely Non-Linear
LD	Linearly Degenerate
LTE	Local Truncation Error
NC	Non-Conservative
ODE	Ordinary Differential Equation
PDE	Partial Differential Equation
RH	Rankine–Hugoniot
TS	Time-Splitting
TV	Total Variation
WFT	Wave-Front Tracking
WB	Well-Balanced