

# References: ①

"Numerical Methods for  
Conservation Law"  
R. LeVeque (Birkhauser)

"Computational Methods for  
Astrophysical Flow"  
LeVeque (Springer)

"Computational Gas Dynamics"  
C. Lavey (Cambridge)

Andrew MacFadyen (NYU)  
macfadyen@nyu.edu

1. Intro.

Hyperbolic System

Conservation Laws

Time dependent, non-linear  
PDEs.

Simplicity 1D

$$\frac{\partial}{\partial t} u(x, t) + \frac{\partial f}{\partial x}(u(x, t)) = 0$$

$$u_t + f_x = 0$$

$u$  is an  $m$ -dimensional vector  
of state variables or densities  
of conserved quantities.  
e.g. mass, momentum  
energy

$f(u)$  is the flux function  
where  $f_j$  is the flux of

S.V.  $j$ .

For Euler eqns.  $m=3$

$m=1$  mass  $\rho$

$m=2$  momentum  $\rho v$

$m=3$  energy  $E$  (total here)

$$[x_1, x_2]$$

$\int_{x_1}^{x_2} u_j(x, t) dx$  is total S.V.  
in  $[x_1, x_2]$  at  
time  $t$

eg.  $m=1$   $u_1 = \rho$  , mass

# Initial Value Problem (IVP)

must specify initial conditions  
" " " boundary " "

$$u(x, 0) = u_0(x)$$

Solve for  $u(x, t)$  for  $t > 0$

Hyperbolic if Jacobian  
Matrix  $f'(u)$

1. is diagonalizable  $\Rightarrow$   
(complete set of linearly  
independent eigenvectors.
2. eigenvalues are real



In 3D

$$\begin{aligned} \frac{\partial}{\partial t} u(x, y, z, t) + \frac{\partial}{\partial x} F(u(x, y, z, t)) \\ + \frac{\partial}{\partial y} G(u(x, y, z, t)) \\ + \frac{\partial}{\partial z} H(u(x, y, z, t)) = 0 \end{aligned}$$

$$u_t + f(u)_x + g(u)_y + h(u)_z = 0$$

the flux functions  $F, G, H$  are non-linear functions of  $u$



Non-linear system of PDEs  
=> need numerical solutions.

Shock formation

Fluids obey Navier-Stokes  
Not hyperbolic  $f \neq f(u)$

$$\frac{Dv}{Dt} = \frac{dv}{dt} + v \cdot \nabla v = -\frac{1}{\rho} \vec{\nabla} P + \underline{\nu \nabla^2 v}$$

$T_h$  astrophysics large

$$Re = \frac{\text{inertial}}{\text{viscous}} = \frac{v^2}{\nu \frac{v}{L}} = \frac{vL}{\nu}$$

$\Rightarrow$  Euler Equations  
ignore diffusivities  
e.g. viscosity, heat conduction

$$\frac{\partial u}{\partial t^*} + \nabla \cdot f = 0$$

$$\frac{\partial}{\partial t^*} \begin{bmatrix} \rho \\ \rho v \\ E \end{bmatrix} + \frac{\partial}{\partial x} \begin{bmatrix} \rho v \\ \rho v^2 + P \\ E v + P v \end{bmatrix} = 0$$

EOS  $\rho = \rho(p, E_*)$   $\boxed{f(u)}$   $P = P(u)$

$$u_x + f(u)_x = 0$$

$$u_1 = \rho$$

$$u_2 = M = \rho v$$

$$u_3 = E$$

$$f_1 = \rho v$$

$$f_2 = \rho v^2 + p$$

$$f_3 = v(E + p)$$

$\rho(x, t)$  is mass density

$v(x, t)$

$p(x, t)$

$$E(x, t) = E + \frac{1}{2} \rho v^2$$

velocity

momentum density  $\rho v$

$$\Gamma = \frac{u_2}{u_1} \quad \bar{E}_* = \bar{E} - \frac{1}{2} \rho v^2 = u_3 - \frac{1}{2} u_1 \left( \frac{u_2}{u_1} \right)^2$$

Use Equation of state ( $P = P(\rho, \epsilon)$ )

$$P = \bar{E}_* (\Gamma - 1) \equiv \rho \epsilon (\Gamma - 1)$$

$$\bar{E}_* = \rho \epsilon \quad \epsilon \equiv \text{specific internal energy (erg/gm)}$$

$$\Gamma \equiv \text{adiabatic index} = \frac{d \ln P}{d \ln \rho} = \frac{d \ln P}{d \ln \rho} = \frac{d \ln P}{d \ln \rho}$$

non-relativistic  $\Gamma = 5/3$

relativistic  $\Gamma = 4/3$

$4/3 < \Gamma < 5/3$   $\rho$   $\Gamma = \Gamma(\epsilon)$

massive star

$$P = \frac{1}{3} a T^4 + \frac{R_s}{\mu} \rho T$$

for  $T \gtrsim 10^8$

relativistic  
particles dominate  
pressure.

But rest mass  
dominates  
energy density.



# Shock Tube - Test Problem

$$P_1 > P_2 \quad v = 0$$



Example. Riemann Problem  
2 constant states

$$\frac{Dv}{Dt} = -\frac{1}{\rho} \frac{\partial P}{\partial x}$$

$$\frac{\partial P}{\partial x} < 0 \Rightarrow$$

motion to right



Get 3 waves:

right | 1. shock wave: all s.v. discontinuous

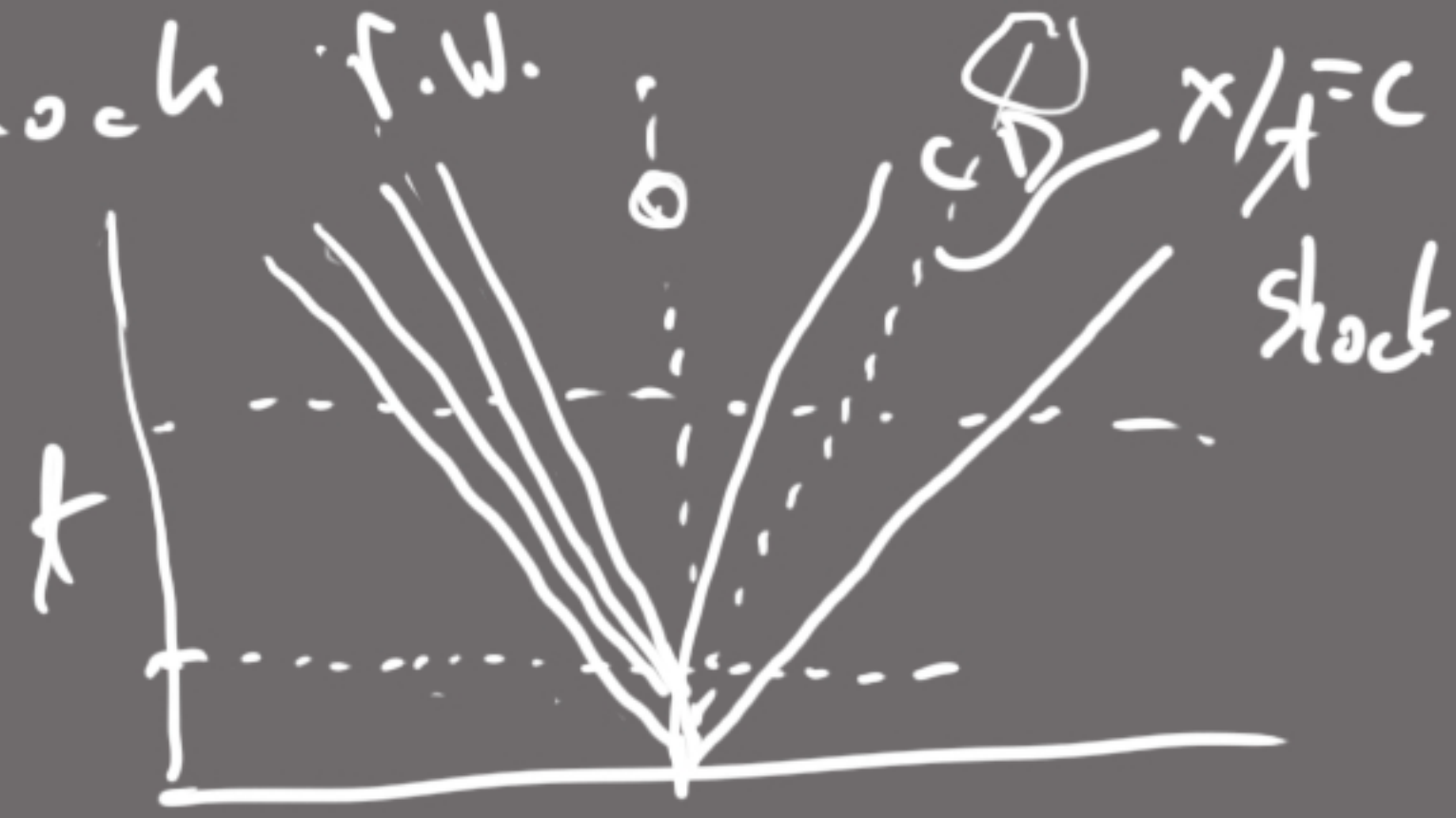
right |  $\rho, P$  increase  
moves from high to low P

2. contact discontinuity (C.D.):

left | density discontinuous

3. rarefaction wave (fan) |  $P, N$  continuous

all s.v. continuous  
smooth transition | density decreases as wave passes

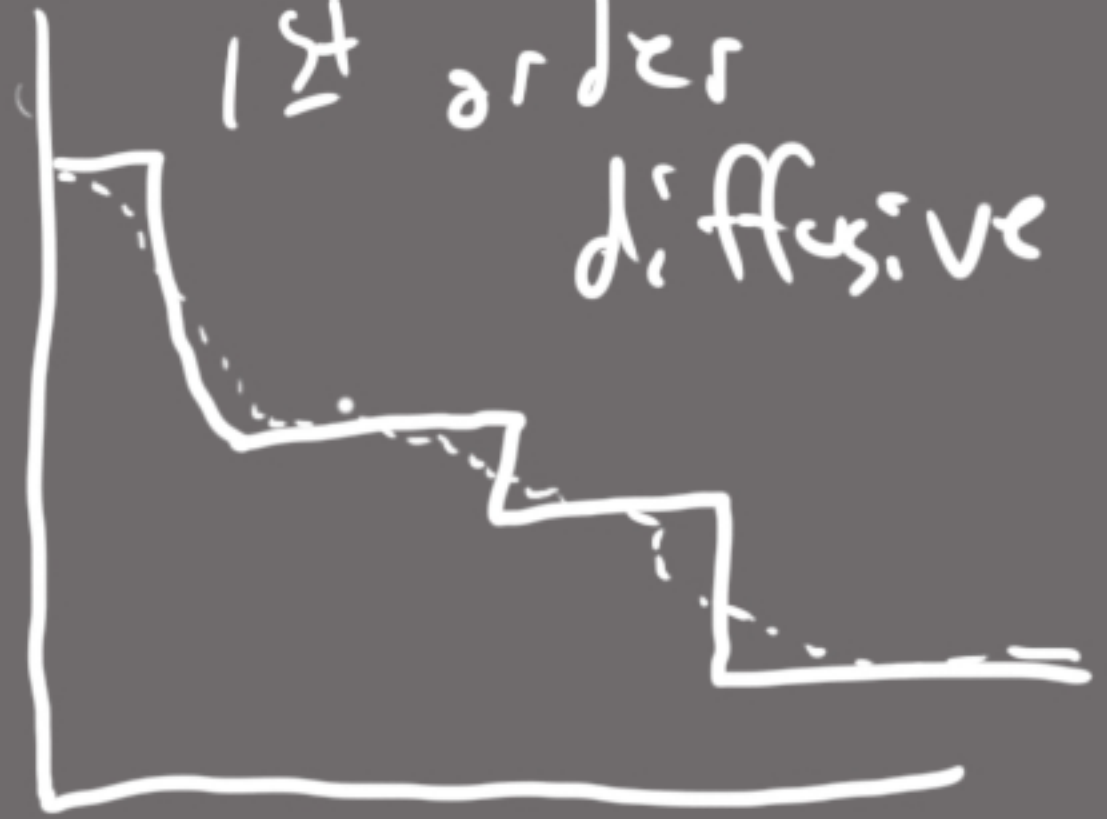


Solu  $u(x,t)$  is a similarity solution in variable  $x/t$   
 $u = f(x/t)$



$$u(x, t) = u(dx, dt)$$

$$u(x, t) = w\left(\frac{x}{t}\right) = w\left(\frac{dx}{dt}\right)$$



2<sup>nd</sup> order (LW)  
too oscillatory



high resolution



# Conservation Laws

Mass Cons. in 1D



LOCAL cons. of mass

mass in section  $[x_1, x_2]$  can only change by gas flowing across

$$\frac{d}{dt} \int_{x_1}^{x_2} \rho(x, t) dx = \rho(x_1, t) v(x_1, t) - \rho(x_2, t) v(x_2, t)$$

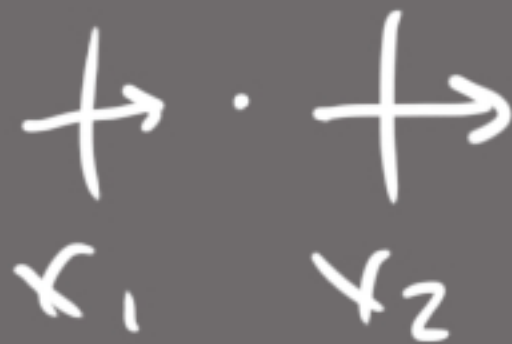
$$\int_{x_1}^{x_2} \rho(x, t_2) dx = \int_{x_1}^{x_2} \rho(x, t_1) dx$$

$$+ \int_{t_1}^{t_2} \rho(x_1, t) v(x_1, t) dt$$

mass entering  $x_1$

$$- \int_{t_1}^{t_2} \rho(x_2, t) v(x_2, t) dt$$

mass leaving  $x_2$





cons. of mass

$$\rho_t + (\rho v)_x = 0$$

Simple case  $v = a = \text{const}$

$$\rho v = f(\rho)$$

Scalar cons. law for  $\rho$

$$f(\rho) = a\rho \quad \rho_t + a\rho_x = 0$$

Linear Scalar Advection Eqn.



or initial data  $\rho(x, 0) = \rho_0(x)$

exact solution is  $\rho(x, t) = \rho_0(x - at)$

$$\rho_t = -a\rho_0 \quad \rho_x = \rho$$

$$\rho_t + a\rho_x = 0$$

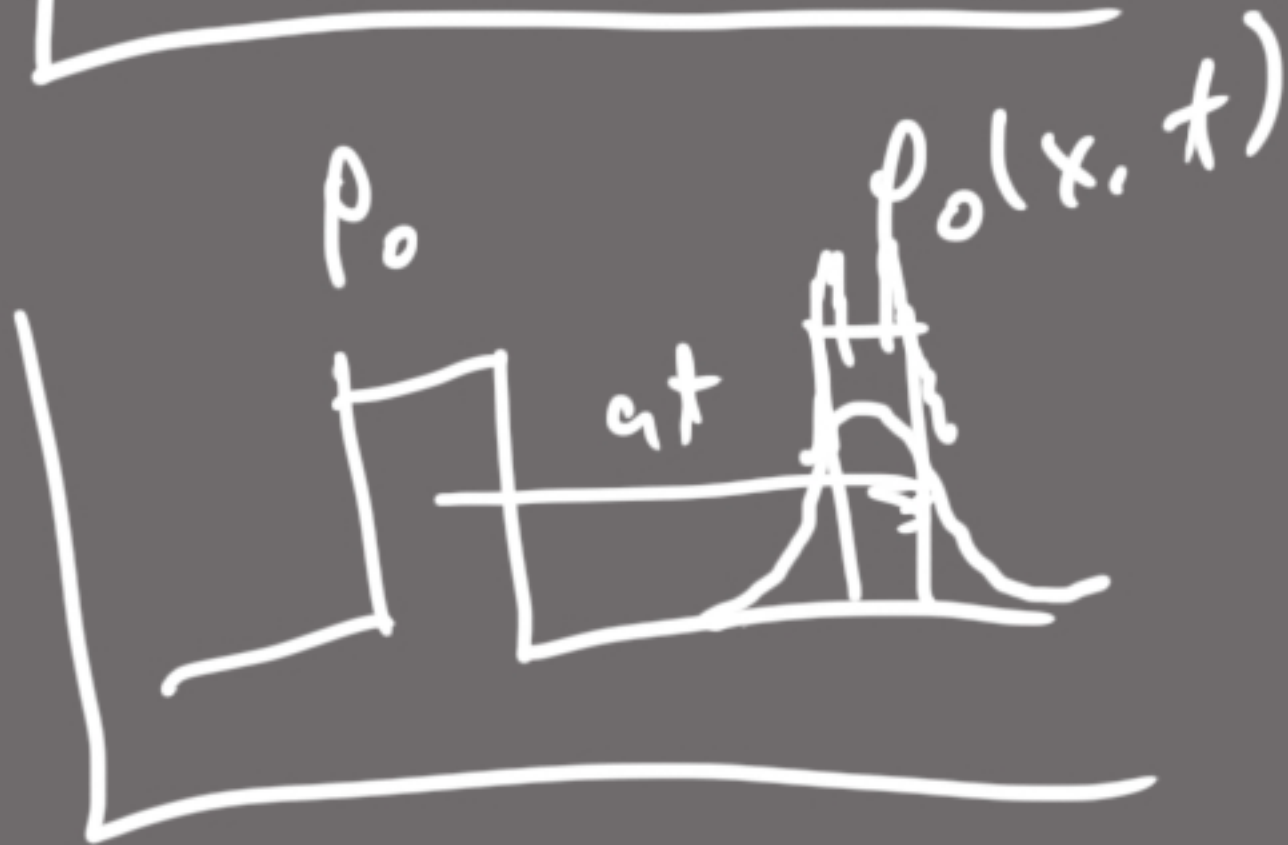
$$-a\rho_0 + a\rho = 0$$

initial profile  
just moves  
(a) (units)

with const.  
velocity a.

no change in shape

$\Rightarrow$  True even if  $\rho_0$  is not smooth



Diffusion (of heat or chemical composition)

"Fourier's Law"

$$\text{diffusive flux} = -D \rho_x$$

from  $h_i$  to  $l_o$   $\left\{ \begin{array}{l} D > 0 \end{array} \right.$

combine w/ advective flux

$$f(\rho, \rho_x) = q\rho - D\rho_x$$

Parabolic eqn.

$$\rho_t + (q\rho - D\rho_x)_x = 0$$

$$\rho_t + q\rho_x = \boxed{D\rho_{xx}}$$

= 0

Sometimes  
numerical

# Vector Matrix

$$\frac{\partial \vec{u}}{\partial x} + \frac{\partial f}{\partial x} = 0$$

$$\vec{u} = \vec{f}(\vec{u})$$

$$\frac{\partial f}{\partial x} =$$

$$\frac{\partial f}{\partial \vec{u}}$$

$$\frac{\partial \vec{u}}{\partial x}$$

$$= A \frac{\partial \vec{u}}{\partial x}$$

Jacobian Matrix  
 $f'(\vec{u})$

$$\frac{\partial f}{\partial u}$$

'''

$$\left[ \begin{array}{ccc} \frac{\partial f_1}{\partial u_1} & \frac{\partial f_1}{\partial u_2} & \frac{\partial f_1}{\partial u_3} \\ \frac{\partial f_2}{\partial u_1} & \frac{\partial f_2}{\partial u_2} & \frac{\partial f_2}{\partial u_3} \\ \frac{\partial f_3}{\partial u_1} & \frac{\partial f_3}{\partial u_2} & \frac{\partial f_3}{\partial u_3} \end{array} \right]$$

$$u = \begin{pmatrix} p \\ u_1 \\ \rho v \\ u_2 \\ E \\ u_3 \end{pmatrix}$$

$$f = \begin{pmatrix} \rho v \\ u_2 \\ \rho v^2 + P \\ \frac{u_2^2}{u_1} + P \\ v(E+P) \\ u_2(u_3+P) / u_1 \end{pmatrix}$$

$$f'(u) = \begin{pmatrix} 0 & | & 0 \\ \frac{1}{2}(\rho-3)v^2 & (3-\rho)v & (\rho-1) \\ \frac{1}{2}(\rho-1)v^3 - v(E+P)\rho & \frac{(E+P)}{\rho} - (\rho-1)v^2 & \rho \end{pmatrix}$$



The eigenvalues are

$$\lambda_1(u) = v - c_s \quad \lambda_2(u) = v \quad \lambda_3(u) = v + c_s$$

$$c_s = \sqrt{\frac{\gamma P}{\rho}} \quad \text{= sound speed}$$

Relativistic Hydrodynamics (SRHD)  
conservation of rest energy-momentum

$$(\rho u^\mu)_{;\mu} = 0 \quad (T^{\mu\nu})_{;\nu} = 0$$

$\rho$  = rest mass density in fluid  
(comoving) frame

$$u^\mu = \gamma (c, \vec{u})$$

Lorentz factor,  $\gamma = \frac{1}{\sqrt{1 - \frac{u \cdot u}{c^2}}}$



$$\vec{u} \cdot \vec{u}$$

# Perfect Fluid (no diffusion)

$$T^{\mu\nu} = \rho h u^\mu u^\nu + P g^{\mu\nu}$$

$$g^{\mu\nu} = \eta^{\mu\nu}$$

↑  
Minkowski

$$h = 1 + \epsilon + P/\rho$$

relativistic specific  
enthalpy

use units  
for which

$$c = 1$$

$$\rho h = \underbrace{\rho + \rho\epsilon}_{\text{total energy}} + P = \tilde{\rho} + \tilde{P}$$

$g^{\mu\nu}$  spacetime metric  $T_{0i}$

in 1D

$$\underline{u_x + f(u)_x = 0}$$

$$u = \begin{pmatrix} D \\ S \\ \gamma \end{pmatrix}$$

$$F = \begin{pmatrix} Dv \\ Sv + P \\ S - Dv \end{pmatrix}$$

$$D = \gamma\rho$$
$$S^i = \rho h \gamma^2 v^i$$

$$\gamma = \rho h \gamma^2 - P - \gamma\rho$$

$U = (D, s, \tau)$  conserved vars.

$P = (\varphi, v, P)$  primitive vars.

need a Newton-Raphson  
to recover primitive vars.  
from conserved vars.