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Sébastien Boyaval. A Finite-Volume discretization of viscoelastic Saint-Venant equations for FENE-P fluids. Clément Cancès; Pascal Omnes. Finite Volumes for Complex Applications VIII - Hyperbolic, Elliptic and Parabolic Problems. FVCA 2017. Springer Proceedings in Mathematics & Statistics, 200, Springer, pp.163-170, 2017, Print ISBN: 978-3-319-57393-9 / online: 978-3-319-57394-6. $10.1007/978-3-319-57394-6_18$. hal-01433712

HAL Id: hal-01433712 https://enpc.hal.science/hal-01433712

Submitted on 12 Jan 2017

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A Finite-Volume discretization of viscoelastic Saint-Venant equations for FENE-P fluids

Sébastien Boyaval

Abstract Saint-Venant equations can be generalized to account for a viscoelastic rheology in shallow flows. A Finite-Volume discretization for the 1D Saint-Venant system generalized to Upper-Convected Maxwell (UCM) fluids was proposed in [Bouchut & Boyaval, 2013], which preserved a physically-natural stability property (i.e. free-energy dissipation) of the full system. It invoked a relaxation scheme of Suliciu type for the numerical computation of approximate solution to Riemann problems. Here, the approach is extended to the 1D Saint-Venant system generalized to the finitely-extensible nonlinear elastic fluids of Peterlin (FENE-P). We are currently not able to ensure all stability conditions a priori, but numerical simulations went smoothly in a practically useful range of parameters.

Key words: Saint-Venant equations, FENE-P viscoelastic fluids, Finite-Volume, simple Riemann solver, Suliciu relaxation scheme

MSC (2010): 65M08, 65N08, 35Q30

1 Introduction

Saint-Venant equations standardly model shallow free-surface gravity flows and can be generalized to account for the viscoelastic rheology of non-Newtonian fluids [6], Upper-Convected Maxwell (UCM) fluids in particular [5]. Here, we consider a generalized Saint-Venant (gSV) system for *finitely-extensible nonlinear elastic* fluids with Peterlin closure (FENE-P fluids) in Cartesian coordinates

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$$\partial_t h + \partial_x (hu) = 0 \tag{1}$$

$$\partial_t(hu) + \partial_x(hu^2 + gh^2/2 + hN) = 0 \tag{2}$$

$$\lambda \left(\partial_t \sigma_{xx} + u \partial_x \sigma_{xx} + 2(\zeta - 1) \sigma_{xx} \partial_x u \right) = 1 - \sigma_{xx} / (1 - (\sigma_{zz} + \sigma_{xx}) / \ell)$$
 (3)

$$\lambda \left(\partial_t \sigma_{zz} + u \partial_x \sigma_{zz} + 2(1 - \zeta) \sigma_{zz} \partial_x u \right) = 1 - \sigma_{zz} / (1 - (\sigma_{zz} + \sigma_{xx}) / \ell) \tag{4}$$

for 1D \mathbf{e}_{v} -translation invariant flow along \mathbf{e}_{r} under a uniform gravity field $-g\mathbf{e}_{z}$ with

- mean flow depth h(t,x) > 0 (in case of a non-rugous flat bottom),
- mean flow velocity u(t,x) (for *uniform* cross sections), and
- a normal-stress difference $N = G(\sigma_{zz} \sigma_{xx})/(1 (\sigma_{zz} + \sigma_{xx})/\ell)$ given by conformation variables $\sigma_{zz}, \sigma_{xx} > 0$ constrained by $0 < \sigma_{zz} + \sigma_{xx} < \ell$, a relaxation time $\lambda > 0$ and an elasticity modulus G > 0.

Note that (1-2-3-4) formally reduces to the standard viscous Saint-Venant system with viscosity $v \equiv 2\lambda G \ge 0$ when $\ell \to \infty$, $\lambda \to 0$ and $G\lambda < \infty$. Moreover we have used the quite general Gordon-Schowalter derivatives with slip parameter $\zeta \in [0, \frac{1}{2}]$ constrained by the hyperbolicity of the system (1-2-3-4). (This follows after an easy computation similar to [8].)

In this work, we discuss a Finite-Volume method to solve (numerically) the Cauchy problem for the nonlinear hyperbolic 1D system (1-2-3-4). Standardly, we need to consider *weak* solutions (in fact, to (6-7-8-9), see below) plus *admissibility* constraints that are physically-meaningful dissipation rules formalizing the thermodynamics second principle close to an equilibrium [9]. Here, we consider the *inequality* associated with the companion conservation law for the *free-energy*

$$F = h\left(\frac{u^2}{2} + \frac{gh}{2} - \frac{G}{2(1-\zeta)}\left(\ell\log\left(\left(\ell - (\sigma_{xx} + \sigma_{zz})\right)/(\ell-2)\right) + \log(\sigma_{xx}\sigma_{zz})\right)\right)$$

that is, on denoting the impulse by $P = gh^2/2 + hN$,

$$-\frac{Gh}{2(1-\zeta)\lambda} \left(\sigma_{xx}^{-1} \left(1 - \frac{\sigma_{xx}}{1 - (\sigma_{zz} + \sigma_{xx})/\ell} \right)^2 + \sigma_{zz}^{-1} \left(1 - \frac{\sigma_{zz}}{1 - (\sigma_{zz} + \sigma_{xx})/\ell} \right)^2 \right)$$

$$=: D > \partial_t F + \partial_x \left(u(F+P) \right) \quad (5)$$

where the left-hand-side is obviously non-positive on the admissibility domain

$$\mathscr{U}^{\ell} := \{0 < h, 0 < \sigma_{xx}, 0 < \sigma_{zz}, \sigma_{xx} + \sigma_{zz} < \ell\}.$$

Note that we do not consider the vacuum state h = 0 as admissible here, see [8].

2 Finite-Volume discretization of FENE-P/Saint-Venant

Piecewise-constant approximate solutions to the Cauchy problem on $(t,x) \in [0,T) \times \mathbb{R}$ for the gSV system can be defined by a Finite-Volume (FV) method. With a view to preserving \mathscr{U}^{ℓ} and the dissipation (5) after discretization by a FV method, we choose $q = (h, hu, h\sigma_{xx}, h\sigma_{zz})$ as discretization variable. Indeed, the free-energy functional F is *convex* on the convex domain $\mathscr{U}^{\ell} \ni q$ (this follows after an easy computation from [4, Lemma 1.3]) while it is not convex in the variable $(h, hu, h\Pi, h\Sigma)$ whatever smooth invertible functions ϖ, ς are used for the reformulation of gSV

$$\partial_t h + \partial_x (hu) = 0 \tag{6}$$

$$\partial_t(hu) + \partial_x \left(hu^2 + \frac{gh^2}{2} + hN\right) = 0 \tag{7}$$

$$\partial_t(h\Pi) + \partial_x(hu\Pi) = \frac{h^{3-2\zeta} \boldsymbol{\sigma}'(\boldsymbol{\sigma}_{xx}h^{2(1-\zeta)})}{\lambda} \left(1 - \frac{\boldsymbol{\sigma}_{xx}}{1 - \frac{\boldsymbol{\sigma}_{zz} + \boldsymbol{\sigma}_{xx}}{\ell}}\right) (8)$$

$$\partial_t(h\Sigma) + \partial_x(hu\Sigma) = \frac{h^{2\zeta - 1}\varsigma'(\sigma_{zz}h^{2(\zeta - 1)})}{\lambda} \left(1 - \frac{\sigma_{zz}}{1 - \frac{\sigma_{zz} + \sigma_{xx}}{\ell}}\right) \quad (9)$$

with $\Pi = \varpi(\sigma_{xx}h^{2(1-\zeta)})$, $\Sigma = \varsigma(\sigma_{zz}h^{2(\zeta-1)})$ (computations are similar to [5, Appendix]). In the sequel, we therefore discretize a quasilinear system with source

$$\partial_t q + A(q)\partial_x q = S(q), \tag{10}$$

which we recall is not ambiguous here (for those discontinuous solutions built using a Riemann solver, at least) thanks to the dissipation rule (5), see [11, 2, 8].

2.1 Splitting-in-time

In cell $(x_{i-1/2}, x_{i+1/2})$, $i \in \mathbb{Z}$, with volume $\Delta x_i = x_{i+1/2} - x_{i-1/2} > 0$ and center $x_i = (x_{i-1/2} + x_{i+1/2})/2$, we approximate q solution to (10) on $\mathbb{R}_{>0} \times \mathbb{R} \ni (t, x)$ by

$$q_i^{n+1} \approx \frac{1}{\Delta x_i} \int_{x_{i-1/2}}^{x_{i+1/2}} q(t, x) dx, \ i \in \mathbb{Z}, t \in (t^n, t^{n+1}]$$

on a time grid $0 = t^0 < t^1 < \ldots < t^n < t^{n+1} < \ldots < t^N = T$ where $\Delta t^n = |t^{n+1} - t^n|$ will be chosen small enough compared with $\Delta x = \sup_{i \in \mathbb{Z}} \Delta x_i < \infty$ to ensure stability.

More precisly, having in mind the numerical approximation of a (well-posed) Cauchy problem for (10) on $\mathbb{R}_{\geq 0} \times \mathbb{R}$ with initial condition $q(t \to 0^+) = q^0 \in L^{\infty}(\mathbb{R})$, and therefore starting from approximations $q_i^0 \approx \frac{1}{\Delta x_i} \int_{x_{i-1/2}}^{x_{i+1/2}} q^0(x) dx$, $i \in \mathbb{Z}$, we shall define the cell values q_i^n in two steps for each $n = 1, \ldots, N$:

(i) an approximate solution to the homogeneous gSV system (i.e. without the source

term S) on $[t^n, t^{n+1}]$ is first computed by an explicit three-point scheme

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$$q_i^{n+1/2} = q_i^n - \frac{\Delta t^n}{\Delta x_i} \left(F_l(q_i^n, q_{i+1}^n) - F_r(q_{i-1}^n, q_i^n) \right), \tag{11}$$

(ii) an approximate solution to the full gSV system on $(t^n, t^{n+1}]$ is next computed as

$$q_i^{n+1} = q_i^{n+1/2} + \Delta t^n S(q_i^{n+1}). \tag{12}$$

Then, the scheme is consistent with weak solutions of (1-2) equiv. (6-7)

$$q_i^{n+1} = q_i^n - \frac{\Delta t^n}{\Delta x_i} \left(F_l(q_i^n, q_{i+1}^n) - F_r(q_{i-1}^n, q_i^n) \right) + \Delta t^n S(q_i^{n+1})$$
(13)

provided the two first flux components for the conservative part (h,hu) of the variable q (actually solutions to conservation laws) are conservative $F_{l,h} = F_{r,h} := F_h$, $F_{l,hu} = F_{r,hu} := F_{hu}$ and consistent $F_h(q,q) = hu|_q$, $F_{hu}(q,q) = (hu^2 + gh^2/2 + hN)|_q$ as usual, and with the conservative interpretation (8–9) of (3–4) insofar as we next define F_l and F_r using a *simple* approximate Riemann solver [10] for (6–7–8–9).

Moreover, with a view to preserving \mathcal{U}^{ℓ} and a discrete version of (5)

$$F(q_i^{n+1/2}) - F(q_i^n) + \frac{\Delta t^n}{\Delta x_i} \left(G(q_i^n, q_{i+1}^n) - G(q_{i-1}^n, q_i^n)) \right) \le 0$$
 (14)

for a numerical free-energy flux function consistent with $G(q,q) = u(F+P)|_q$ in (5), in the sequel, we shall discuss the relaxation technique introduced by Suliciu as simple Riemann solver in step (i), because it proved satisfying for other close systems [3, 4, 5] equipped with an "entropy" convex in the discretization variable like F here. In the end, for the full scheme (13), a consistent free-energy dissipation

$$F(q_i^{n+1}) - F(q_i^n) + \frac{\Delta t^n}{\Delta x_i} \left(G(q_i^n, q_{i+1}^n) - G(q_{i-1}^n, q_i^n)) \right) \le \Delta t^n D(q_i^{n+1}) \tag{15}$$

then holds insofar $h_i^{n+1/2} = h_i^{n+1}$, $u_i^{n+1/2} = u_i^{n+1}$ and the convexity of F imply

$$F(q_i^{n+1}) - F(q_i^{n+1/2}) \le \Delta t^n D(q_i^{n+1}) \le 0.$$
(16)

Proof. On noting $h_i^{n+1/2} = h_i^{n+1}$, $u_i^{n+1/2} = u_i^{n+1}$ it suffices to show that

$$\lambda \left(\sigma_{xx,i}^{n+1} - \sigma_{xx,i}^{n} \right) / \Delta t^{n} = 1 - \sigma_{xx,i}^{n+1} / (1 - (\sigma_{zz,i}^{n+1} + \sigma_{xx,i}^{n+1}) / \ell)$$
$$\lambda \left(\sigma_{zz,i}^{n+1} - \sigma_{zz,i}^{n} \right) / \Delta t^{n} = 1 - \sigma_{zz,i}^{n+1} / (1 - (\sigma_{zz,i}^{n+1} + \sigma_{xx,i}^{n+1}) / \ell)$$

imply (16). Now, this is obvious, on noting the convexity of $F|_{h,u}$ in $(\sigma_{xx}, \sigma_{zz})$ and

$$\nabla_{(\sigma_{xx},\sigma_{zz})} F|_{h,u} \cdot S = D$$

since $\nabla_{(\sigma_{xx}h^{2(1-\zeta)},\sigma_{zz}h^{2(\zeta-1)})}F\cdot(h^{2(\zeta-1)}S_{h\sigma_{xx}},h^{2(1-\zeta)}S_{h\sigma_{zz}})=D$ by design.

2.2 Suliciu relaxation of the Riemann problem without source

For all time ranges $t \in [t^n, t^{n+1})$, $n = 0 \dots N-1$, let us now define at each interface $x_{i+\frac{1}{2}}$, $i \in \mathbb{Z}$, between cells i and i+1 the numerical flux functions F_l and F_r

$$F_{l}(q_{l},q_{r}) = F_{0}(q_{l}) - \int_{-\infty}^{0} \left(R(\xi,q_{l},q_{r}) - q_{l} \right) d\xi,$$

$$F_{r}(q_{l},q_{r}) = F_{0}(q_{r}) + \int_{0}^{\infty} \left(R(\xi,q_{l},q_{r}) - q_{r} \right) d\xi.$$
(17)

invoking an approximate solution $R\left((x-x_{i+1/2})/(t-t^n),q_i^n,q_{i+1}^n\right)$ to the Riemann problem for (10) with initial condition $q_i^n 1_{x<0} + 1_{x>0} q_{i+1}^n$ at $t=t^n$, and any F_0 .

In this work, we propose as approximate solution that given by Suliciu relaxation

$$R(\xi, q_l, q_r) = L\mathcal{R}(\xi, \mathcal{Q}_l, \mathcal{Q}_r)$$
(18)

i.e. the projection (operator *L*) onto $q \equiv (h, hu, h\sigma_{xx}, h\sigma_{zz})$ of the *exact* solution $\mathcal{R}(\xi, \mathcal{Q}_l, \mathcal{Q}_r)$ of the Riemann problem for the system with relaxed pressure

$$\begin{cases} \partial_{t}h + \partial_{x}(hu) = 0 \\ \partial_{t}(hu) + \partial_{x}(hu^{2} + \pi) = 0 \\ \partial_{t}(\sigma_{xx}h^{2(1-\zeta)}) + u\partial_{x}(\sigma_{xx}h^{2(1-\zeta)}) = 0 \\ \partial_{t}(\sigma_{zz}h^{2(\zeta-1)}) + u\partial_{x}(\sigma_{zz}h^{2(\zeta-1)}) = 0 \\ \partial_{t}(h\pi) + \partial_{x}(hu\pi + uc^{2}) = 0 \\ \partial_{t}(h(u^{2}/2 + \hat{e})) + \partial_{x}(hu(u^{2}/2 + \hat{e}) + u\pi) = 0 \\ \partial_{t}c + u\partial_{x}c = 0 \end{cases}$$

$$(19)$$

and initial condition given by (o = l, r)

$$\mathcal{Q}_{o} = \left(h_{o}, (hu)_{o}, h_{o}^{1-2\zeta}(h\sigma_{xx})_{o}, h_{o}^{2\zeta-3}(h\sigma_{zz})_{o}, h_{o}P(q_{o}), (hu)_{o}^{2}/2h_{o} + e(q_{o}), c_{o}\right)$$
(20)

where $c_o(q_l,q_r)$ are chosen so as to ensure stability, that is the dissipation rule (14) here (see below). Note that (19) is a hyperbolic system which fully decomposes into linearly degenerate eigenfields, so \mathcal{R} has an analytic expression (see formulas in [4, 5]). Note also: the Riemann solver R is consistent under the CFL condition

$$\Delta t^{n} \leq \frac{1}{2} \inf_{i \in \mathbb{Z}} \frac{1}{\Delta x_{i}} \max \left(u_{i}^{n} - c_{l}(q_{i}^{n}, q_{i+1}^{n}) / h_{i}^{n}, u_{i}^{n} + c_{r}(q_{i}^{n}, q_{i+1}^{n}) / h_{i+1}^{n} \right). \tag{21}$$

It remains to specify a choice of functions c_l, c_r preserving \mathcal{U}^{ℓ} and ensuring (14).

Although it is not clear whether our construction allows one to approximate solutions on any time ranges $t \in [0,T)$, since the series $\sum_n \Delta t^n$ may be bounded uniformly for all space-grid choice $(\sup_i |u_i^n| \text{ may grow unboundedly as } n \to \infty)$, specifying such c_l, c_r fully defines a computable scheme. In particular, (15) then implies that (12) at step (ii) always has at least one solution $q_i^{n+1} \in \mathcal{U}^\ell$ for any Δt^n fixed at step (i). (This can be shown using Brouwer fixed-point theorem like in [1].)

Note however a difficulty here for FENE-P fluids with c_l, c_r . Suliciu relaxation approach (19) was retained at step (i) because the solver often allows one to preserve invariant domains like \mathcal{U}^ℓ and a dissipation rule (14) through well-chosen c_l, c_r , see e.g. [3, 4, 5]. Indeed, on noting the exact Riemann solution to (19), to get (14) on choosing $G(q_l, q_r) = u \left(h\left(\frac{u^2}{2} + \hat{e}\right) + \pi\right)|_{\mathcal{R}(0,q_l,q_r)}$, it is enough that $\forall q_l, q_r \in \mathcal{U}^\ell$

$$q_{\xi} := L\mathscr{R}(\xi, \mathscr{Q}_l, \mathscr{Q}_r) \in \mathscr{U}^{\ell} \text{ and } h_{\xi}^2 \partial_h|_{h^{2-2\zeta}\sigma_{xx}, h^{2\zeta-2}\sigma_{zz}} P(q_{\xi}) \leq c_{\xi}^2, \ \forall \xi \in \mathbb{R} \quad (22)$$

using $c_{\xi} = c_l(q_l, q_r)$ if $\xi <= u^*$ and $c_{\xi} = c_r(q_l, q_r)$ if $\xi > u^*$ with $u^* := \frac{c_l u_l + \pi_l + c_r u_r - \pi_r}{c_l + c_r}$. One can easily propose c_l, c_r satisfying the first condition in (22), i.e.

$$\frac{1}{h_l^*} = \frac{1}{h_l} \left(1 + \frac{c_r(u_r - u_l) + \pi_l - \pi_r}{(c_l/h_l)(c_l + c_r)} \right) > 0$$
 (23)

$$\frac{1}{h_r^*} = \frac{1}{h_r} \left(1 + \frac{c_l(u_r - u_l) + \pi_r - \pi_l}{(c_r/h_r)(c_l + c_r)} \right) > 0$$
 (24)

as usual for Saint-Venant systems, plus the admissibility conditions (o = l/r)

$$(h_o^*)^{2(1-\zeta)}(h_o)^{2(\zeta-1)}\sigma_{zz,o} + (h_o^*)^{2(\zeta-1)}(h_o)^{2(1-\zeta)}\sigma_{xx,o} < \ell$$
 (25)

for any $\sigma_{zz,o}$, $\sigma_{xx,o} > 0$ satisfying $\sigma_{zz,o} + \sigma_{xx,o} < \ell$ (FENE-P fluids, see below). But the second condition is usually treated for $\phi_o: h \to h \sqrt{\partial_h}_{h_o^2 - 2\zeta}_{\sigma_{xx,o}, h_o^2 \zeta^2 - 2\sigma_{zz,o}} P$ monotone. Unfortunately, a lengthy (but easy) computation shows that the latter is not monotone here, so the standard method to choose c_l , c_r a priori does not apply.

2.3 Choice of relaxation parameter

Let us treat the first part of (22) as usual and define $c_o = \max(h_o\sqrt{\partial_h P(q_o)}) := h_o a_o, \tilde{c}_o, o = l/r$ such that the functions $\tilde{c}_o(q_l, q_r)$ ensure (23–24) and (25).

First, let us inspect (23–24) classically following [7, section3.3]. Denoting $a_l Y_l = (u_l - u_r)_+ + \frac{(\pi_r - \pi_l)_+}{h_l a_l + h_r a_r} \geq 0$, $a_r Y_r = (u_l - u_r)_+ + \frac{(\pi_l - \pi_r)_+}{h_l a_l + h_r a_r} \geq 0$ so $\frac{1}{h_o^*} \geq \frac{1 - h_o a_o Y_o / c_o}{h_o}$, it then holds $(h_o^*)^{-1} \geq (h_o)^{-1} y_o > 0$ with $y_o := 1 - \frac{Y_o}{1 + \alpha_o Y_o} \in (\frac{\alpha_o - 1}{\alpha_o}, 1]$ provided one chooses $\tilde{c}_o > 0$ such that $c_o \geq h_o a_o (1 + \alpha_o Y_o)$ for $\alpha_o > 1$, which yields $h_o^* \in (0, h_o / y_o]$ thus (23–24) in particular.

On the other hand, let us now inspect (25), which rewrites with $h_o^* > 0$

$$w_o A_o + w_o^{-1} B_o < 1 \Leftrightarrow 2A_o w_o \in \left(1 - \sqrt{1 - 4A_o B_o}, 1 + \sqrt{1 - 4A_o B_o}\right) \subset \mathbb{R}_{>0}$$
 (26)

with $w_o = (h_o^*/h_o)^{2(1-\zeta)}$, $A_o = \sigma_{zz,o}/\ell$, $B_o = \sigma_{xx,o}/\ell$ positive such that $A_o + B_o < 1$ (hence $A_o B_o \le A_o (1-A_o) \le \frac{1}{4}$) and $2(1-\zeta) \in [1,2]$. The upper-bound in (26) is satisfied with $\alpha_o = (w_o^+)^{\frac{1}{2(1-\zeta)}}/((w_o^+)^{\frac{1}{2(1-\zeta)}}-1) > 1$, on noting

$$(w_o^+)^{\frac{1}{2(1-\zeta)}} := \left((1 + \sqrt{1 - 4A_o B_o})/(2A_o) \right)^{\frac{1}{2(1-\zeta)}} \ge \frac{\alpha_o}{\alpha_o - 1} \ge 1/y_o \ge h_o^*/h_o. \tag{27}$$

It remains to ensure the lower bound in (26). Obviously, $w_o^- := \frac{1-\sqrt{1-4A_oB_o}}{2A_o} < 1$ so one only needs to inspect the case $h_o^* \le h_o$. Now, with $a_lW_l = (u_r - u_l)_+ + \frac{(\pi_l - \pi_r)_+}{h_la_l + h_ra_r} \ge 0$, if $c_o \ge h_oa_oW_o((w_o^-)^{-\frac{1}{2(1-\zeta)}} - 1)^{-1}$ then holds

$$(w_o^-)^{\frac{1}{2(1-\zeta)}} \le (1+a_o h_o W_o/c_o)^{-1} \le h_o^*/h_o.$$

In the end, we claim the following choices

$$c_{l} = h_{l} \max \left(a_{l} + \alpha_{l} \left((u_{l} - u_{r})_{+} + \frac{(\pi_{r} - \pi_{l})_{+}}{h_{l}a_{l} + h_{r}a_{r}} \right), \beta_{l} \left((u_{r} - u_{l})_{+} + \frac{(\pi_{l} - \pi_{r})_{+}}{h_{l}a_{l} + h_{r}a_{r}} \right) \right)$$

$$c_{r} = h_{r} \max \left(a_{r} + \alpha_{r} \left((u_{l} - u_{r})_{+} + \frac{(\pi_{l} - \pi_{r})_{+}}{h_{l}a_{l} + h_{r}a_{r}} \right), \beta_{r} \left((u_{r} - u_{l})_{+} + \frac{(\pi_{r} - \pi_{l})_{+}}{h_{l}a_{l} + h_{r}a_{r}} \right) \right)$$

$$(28)$$

satisfy simultaneously (23–24) and (25) in a compatible way with $a_o = \sqrt{\partial_h P(q_o)}$, $\alpha_o = \max(2, (w_o^+)^{\frac{1}{2(1-\zeta)}}/((w_o^+)^{\frac{1}{2(1-\zeta)}}-1))$, $\beta_o = (w_o^-)^{\frac{1}{2(1-\zeta)}}/(1-(w_o^-)^{\frac{1}{2(1-\zeta)}})$), $w_o^- = \frac{\ell-\sqrt{\ell-4}\sigma_{zz,o}\sigma_{xx,o}}{2\sigma_{zz,o}}$, $w_o^+ = \frac{\ell+\sqrt{\ell-4}\sigma_{zz,o}\sigma_{xx,o}}{2\sigma_{zz,o}}$, for o = l/r. Moreover, note that we have chosen α_o such that all subcharacteristic conditions (22) are satisfied in the $\ell \to \infty$ limit, hence also the free-energy dissipation (15). Indeed, ϕ_o is monotone in the $\ell \to \infty$ limit and one can then apply the standard method to choose c_l, c_r [5].

3 Numerical illustrations

We numerically approximate on $t \in [0, .1]$ the solution to a Riemann problem with

$$\begin{cases} (h_l, u_l, \sigma_{xx,l}, \sigma_{zz,l}) = (1, 0, 1, 1) & x < .5\\ (h_r, u_r, \sigma_{xx,r}, \sigma_{zz,r}) = (.1, 0, 1, 1) & x > .5 \end{cases}$$

as initial condition when g=10, $\zeta=0$, G=.1, $\lambda=.1$. In Fig. 1, we show the initial condition and the result at t=.1 when $\Delta x=2^{-8}$ for $\ell=10,100,1000$. Note the influence of the parameter ℓ on the stretch $\sigma_{xx}+\sigma_{zz}$. On computing numerically

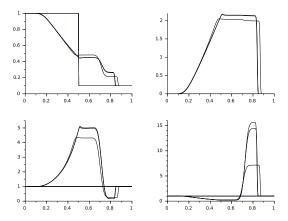


Fig. 1 Top: h (left) and u (right), bottom: σ_{xx} and σ_{zz} .

the free-energy dissipation with the choice of relaxation parameter above, we have never observed the wrong sign, while the time-step did not go to zero.

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