

A thin-layer reduced model for shallow viscoelastic flows



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Outline

- 1 Formal derivation of the mathematical model
- 2 Discretization of the new model
- 3 Numerical simulation & physical interpretation

Upper-Convected Maxwell (UCM) model

Mass and momentum equations for incompressible fluid

(velocity \mathbf{u} ; pressure p ; Cauchy stress $-\rho\mathbf{l} + \boldsymbol{\tau}$)

with non-Newtonian rheology ($\boldsymbol{\tau} \neq \mathbf{D}(\mathbf{u}) \equiv (\nabla\mathbf{u} + \nabla\mathbf{u}^T)/2$):

$$\operatorname{div} \mathbf{u} = 0 \quad \text{in } \mathcal{D}_t,$$

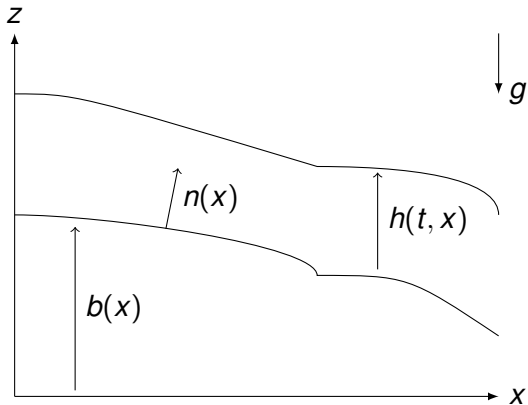
$$\partial_t \mathbf{u} + (\mathbf{u} \cdot \nabla) \mathbf{u} = -\nabla p + \operatorname{div} \boldsymbol{\tau} + \mathbf{f} \quad \text{in } \mathcal{D}_t,$$

$$\lambda \left(\partial_t \boldsymbol{\tau} + (\mathbf{u} \cdot \nabla) \boldsymbol{\tau} - (\nabla \mathbf{u}) \boldsymbol{\tau} - \boldsymbol{\tau} (\nabla \mathbf{u})^T \right) = \eta_p \mathbf{D}(\mathbf{u}) - \boldsymbol{\tau} \quad \text{in } \mathcal{D}_t,$$

under gravity $\mathbf{f} \equiv -g\mathbf{e}_z$ in time-dependent domain $\mathcal{D}_t \subset \mathbb{R}^2$

$$\mathcal{D}_t = \{ \mathbf{x} = (x, z), \quad x \in (0, L), \quad 0 < z - b(x) < h(t, x) \}$$

Thin-layer geometry with non-folded interfaces



A free-surface boundary value problem

We supply the UCM model with initial and boundary conditions

$$\begin{aligned} \mathbf{u} \cdot \mathbf{n} &= 0, & \text{for } z = b(x), & \quad x \in (0, L), \\ \boldsymbol{\tau} \mathbf{n} &= ((\boldsymbol{\tau} \mathbf{n}) \cdot \mathbf{n}) \mathbf{n}, & \text{for } z = b(x), & \quad x \in (0, L), \\ \partial_t h + u_x \partial_x (b + h) &= u_z, & \text{for } z = b(x) + h(t, x), & \quad x \in (0, L), \\ (\mathbf{p} \mathbf{l} - \boldsymbol{\tau}) \cdot (-\partial_x (b + h), 1) &= 0, & \text{for } z = b(x) + h(t, x), & \quad x \in (0, L), \end{aligned}$$

where \mathbf{n} is the unit normal vector at the bottom inward the fluid

$$n_x = \frac{-\partial_x b}{\sqrt{1 + (\partial_x b)^2}} \quad n_z = \frac{1}{\sqrt{1 + (\partial_x b)^2}}.$$

$$\partial_x u_x + \partial_z u_z = 0,$$

$$\partial_t u_x + u_x \partial_x u_x + u_z \partial_z u_x = -\partial_x p + \partial_x \tau_{xx} + \partial_z \tau_{xz},$$

$$\partial_t u_z + u_x \partial_x u_z + u_z \partial_z u_z = -\partial_z p + \partial_x \tau_{xz} + \partial_z \tau_{zz} - g,$$

$$\partial_t \tau_{xx} + u_x \partial_x \tau_{xx} + u_z \partial_z \tau_{xx} = (2\partial_x u_x) \tau_{xx} + (2\partial_z u_x) \tau_{xz} + \frac{\eta_p \partial_x u_x - \tau_{xx}}{\lambda},$$

$$\partial_t \tau_{zz} + u_x \partial_x \tau_{zz} + u_z \partial_z \tau_{zz} = (2\partial_x u_z) \tau_{xz} + (2\partial_z u_z) \tau_{zz} + \frac{\eta_p \partial_z u_z - \tau_{zz}}{\lambda},$$

$$\partial_t \tau_{xz} + u_x \partial_x \tau_{xz} + u_z \partial_z \tau_{xz} = (\partial_x u_z) \tau_{xx} + (\partial_z u_x) \tau_{zz} + \frac{\eta_p (\partial_z u_x + \partial_x u_z)}{2} - \tau_{xz}$$

$$u_z = (\partial_x b) u_x \quad \text{at } z = b,$$

$$-(\partial_x b) \tau_{xx} + \tau_{xz} = -\partial_x b \left(-(\partial_x b) \tau_{xz} + \tau_{zz} \right) \quad \text{at } z = b,$$

$$-\partial_x (b+h)(p - \tau_{xx}) - \tau_{xz} = 0 \quad \text{at } z = b+h,$$

$$\partial_x (b+h) \tau_{xz} + (p - \tau_{zz}) = 0 \quad \text{at } z = b+h,$$

$$\partial_t h + u_x \partial_x (b+h) = u_z \quad \text{at } z = b+h.$$

Long-wave asymptotic regime for shallow flows

$$(H1) \quad h \sim \epsilon \text{ as } \epsilon \rightarrow 0 \quad \partial_t = O(1), \quad \partial_x = O(1), \quad \partial_z = O(1/\epsilon)$$

$$(H2) \quad \partial_x b = O(\epsilon) \Rightarrow u_z = (\partial_x b)u_x|_{z=b} - \int_b^z \partial_x u_x = O(\epsilon)$$

$\Rightarrow \partial_x h = O(\epsilon)$ i.e. long waves, since $\partial_t h + u_x \partial_x (b+h) = u_z|_{z=b+h}$

$$(H3) \quad \tau = O(\epsilon), \text{ hence also } \eta p \sim \epsilon (\lambda \sim 1), \Rightarrow \partial_z p = \partial_z \tau_{zz} - g + O(\epsilon)$$

$$(H4) \text{ motion by slice } \partial_z u_x = O(1) \Rightarrow \partial_z \tau_{xz} = D_t u_x + O(\epsilon)$$

$$\text{compatible with } \tau_{xz}|_{z=b, b+h} \text{ if } \tau_{xz} = O(\epsilon^2), \Rightarrow \partial_z u_x = O(\epsilon)$$

Momentum depth-average & $u_x(t, x, z) = u_x^0(t, x) + O(\epsilon^2)$ yields

$$0 = \int_b^{b+h} \partial_x u_x + \partial_z u_z = \partial_t h + \partial_x \int_b^{b+h} u_x = \partial_t h^0 + \partial_x (h^0 u_x^0) + O(\epsilon^2) \dots$$

Viscoelastic Saint-Venant equations

Assuming $\partial_z \tau_{xx}, \partial_z \tau_{zz} = O(1)$, we get the closed system

$$\begin{cases} \partial_t h + \partial_x(hu_x) = 0, \\ \partial_t(hu_x) + \partial_x \left(h(u_x)^2 + g \frac{h^2}{2} + h(\tau_{zz} - \tau_{xx}) \right) = -g(\partial_x b)h, \\ \partial_t \tau_{xx} + u_x \partial_x \tau_{xx} = 2(\partial_x u_x) \tau_{xx} + \frac{\eta \rho}{\lambda} \partial_x u_x - \frac{1}{\lambda} \tau_{xx}, \\ \partial_t \tau_{zz} + u_x \partial_x \tau_{zz} = -2(\partial_x u_x) \tau_{zz} - \frac{\eta \rho}{\lambda} \partial_x u_x - \frac{1}{\lambda} \tau_{zz}. \end{cases}$$

To explore the new reduced model: numerical simulations with a Finite-Volume scheme (conservativity).

Anticipating stability of the FV scheme: mathematical entropy.

UCM eqns naturally dissipate energy !

With $\boldsymbol{\sigma} = \mathbf{I} + \frac{2\lambda}{\eta_p} \boldsymbol{\tau}$, the UCM model rewrites

$$\lambda \left(\partial_t \boldsymbol{\sigma} + (\mathbf{u} \cdot \nabla) \boldsymbol{\sigma} - (\nabla \mathbf{u}) \boldsymbol{\sigma} - \boldsymbol{\sigma} (\nabla \mathbf{u})^T \right) = \mathbf{I} - \boldsymbol{\sigma} \quad \text{in } \mathcal{D}_t,$$

and thermodynamics imposes $\boldsymbol{\sigma}$ s.p.d. and a free energy

$$F(\mathbf{u}, \boldsymbol{\sigma}) = \int_{\mathcal{D}_t} \left(\frac{1}{2} |\mathbf{u}|^2 + \frac{\eta_p}{4\lambda} \mathbf{I} : (\boldsymbol{\sigma} - \ln \boldsymbol{\sigma} - \mathbf{I}) - \mathbf{f} \cdot \mathbf{x} \right) d\mathbf{x}, \quad (3)$$

$$\frac{d}{dt} F(\mathbf{u}, \boldsymbol{\sigma}) = - \frac{\eta_p}{4\lambda^2} \int_{\mathcal{D}_t} \mathbf{I} : (\boldsymbol{\sigma} + \boldsymbol{\sigma}^{-1} - 2\mathbf{I}) d\mathbf{x}. \quad (4)$$

Reformulation with energy dissipation

$$\left\{ \begin{array}{l} \partial_t h + \partial_x(hu) = 0, \\ \partial_t(hu) + \partial_x \left(hu^2 + g\frac{h^2}{2} + \frac{\eta_p}{2\lambda} h(\sigma_{zz} - \sigma_{xx}) \right) = -gh\partial_x b, \\ \partial_t \sigma_{xx} + u\partial_x \sigma_{xx} - 2\sigma_{xx}\partial_x u = \frac{1 - \sigma_{xx}}{\lambda}, \\ \partial_t \sigma_{zz} + u\partial_x \sigma_{zz} + 2\sigma_{zz}\partial_x u = \frac{1 - \sigma_{zz}}{\lambda}, \end{array} \right.$$

$$\begin{aligned} & \partial_t \left(h\frac{u^2}{2} + g\frac{h^2}{2} + gbh + \frac{\eta_p}{4\lambda} h \operatorname{tr}(\sigma - \ln \sigma - \mathbf{I}) \right) \\ & + \partial_x \left(hu \left(\frac{u^2}{2} + g(h+b) + \frac{\eta_p}{2\lambda} \left(\frac{\operatorname{tr}(\sigma - \ln \sigma - \mathbf{I})}{2} + \sigma_{zz} - \sigma_{xx} \right) \right) \right) \\ & = -\frac{\eta_p}{4\lambda^2} h \operatorname{tr}(\sigma + [\sigma]^{-1} - 2\mathbf{I}). \end{aligned}$$



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Flux (conservative) formulation $\partial_t U + \partial_x F(U) = S$

$$(S) \begin{cases} \partial_t h + \partial_x(hu) = 0, \\ \partial_t(hu) + \partial_x(hu^2 + P(h, \mathbf{s})) = -gh\partial_x b, \\ \partial_t(h\mathbf{s}) + \partial_x(hu\mathbf{s}) = \frac{hS(h, \mathbf{s})}{\lambda}, \end{cases}$$

where $\mathbf{s} = \left(\frac{\sigma_{xx}^{-1/2}}{h}, \frac{\sigma_{zz}^{1/2}}{h} \right)$, $P(h, \mathbf{s}) = g\frac{h^2}{2} + \frac{\eta_p}{2\lambda} h(\sigma_{zz} - \sigma_{xx})$,

$S(h, \mathbf{s}) = \left(-\frac{\sigma_{xx}^{-3/2}}{2h}(1 - \sigma_{xx}), \frac{\sigma_{zz}^{-1/2}}{2h}(1 - \sigma_{zz}) \right)$ is hyperbolic.

∇F : real eigenvalues $\left(\left(\frac{\partial P}{\partial h} \right)_{\mathbf{s}} = gh + \frac{\eta_p}{2\lambda}(3\sigma_{zz} + \sigma_{xx}) > 0 \right)$

$$\lambda_{1,3} = u \pm \sqrt{gh + \frac{\eta_p}{2\lambda}(3\sigma_{zz} + \sigma_{xx})} \text{ g.n.l.}, \quad \lambda_2 = u \text{ l.d..}$$

Shall we discretize (S) by splitting: i) conservation ii) diffusion ?

Problem: how to ensure stability

There is a problem with discretizing (S) in conservative variables: the natural energy is not convex with respect to \mathbf{s} !

$$\tilde{E} = h \frac{u^2}{2} + g \frac{h^2}{2} + gbh + \frac{\eta_p}{4\lambda} h (\sigma_{xx} + \sigma_{zz} - \ln(\sigma_{xx}\sigma_{zz}) - 2)$$

Now, convexity is essential to entropic stability of FV schemes (Jensen) and to preserve the invariant domain $\{h, \sigma_{xx}, \sigma_{zz} \geq 0\}$.

A splitted Finite-Volume approach

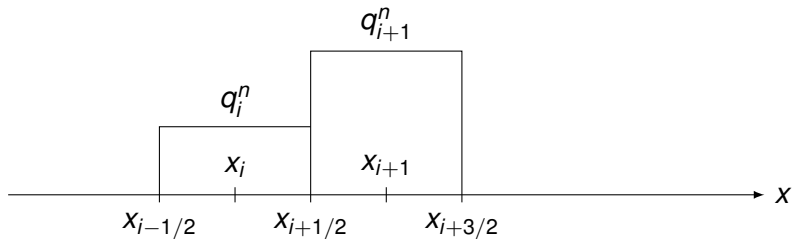
- Free-energy-dissipating FV scheme: piecewise constants (anticipate: approximations of *non-conservative* variables)

$$q \equiv (q_1, q_2, q_3, q_4)^T := (h, hu, h\sigma_{xx}, h\sigma_{zz})^T$$

on a mesh of \mathbb{R} with cells $(x_{i-1/2}, x_{i+1/2})$, $i \in \mathbb{Z}$ of volumes $\Delta x_i = x_{i+1/2} - x_{i-1/2}$ at centers $x_i = \frac{x_{i-1/2} + x_{i+1/2}}{2}$

- At each discrete time t_n , variables updated by splitting:
 - 1 Without source: Riemann problems (Godunov approach)
 - 2 + topo $h\partial_x b$: preprocessing (hydrostatic reconstruction)
 - 3 + dissipative sources in σ : implicit
- Main difficulties: free-energy dissipation + $h, \sigma_{xx}, \sigma_{zz} \geq 0$

Finite Volume discretization



Step 1: Godunov approach

$$q_i^n \approx \frac{1}{\Delta x_i} \int_{\Delta x_i} q(t_n, \cdot) \rightarrow q_i^{n+\frac{1}{2}} = \frac{1}{\Delta x_i} \int_{x_{i-1/2}}^{x_{i+1/2}} q^{appr}(t_{n+1} - 0, \cdot)$$

$$q^{appr}(t, x) = R\left(\frac{x - x_{i+1/2}}{t - t_n}, q_i^n, q_{i+1}^n\right) \quad \text{for } x_i < x < x_{i+1},$$

$R(\frac{x}{t}, q_l, q_r)$ is Riemann solver of the system without source,

$$+ \text{ CFL} \begin{cases} \frac{x}{t} < -\frac{\Delta x_i}{2\Delta t} \Rightarrow R(\frac{x}{t}, q_i, q_{i+1}) = q_i, \\ \frac{x}{t} > \frac{\Delta x_{i+1}}{2\Delta t} \Rightarrow R(\frac{x}{t}, q_i, q_{i+1}) = q_{i+1}, \end{cases} \quad \text{for } \Delta t = t_{n+1} - t_n.$$

$$q_i^{n+\frac{1}{2}} = q_i^n + \frac{\Delta t}{\Delta x_i} \left(\int_{-\Delta x_i/2}^0 (R(\xi, q_i^n, q_{i+1}^n) - q_i^n) d\xi + \int_0^{\Delta x_i/2} (R(\xi, q_{i-1}^n, q_i^n) - q_i^n) d\xi \right)$$

Step 1: the free-energy flux condition

$$E(q_i^{n+\frac{1}{2}}) \leq E \left(\frac{1}{\Delta x_i} \int_{-\Delta x_i/2}^0 R(\xi, q_i^n, q_{i+1}^n) d\xi \right) \\ + E \left(\frac{1}{\Delta x_i} \int_0^{\Delta x_i/2} R(\xi, q_{i-1}^n, q_i^n) d\xi \right)$$

with Jensen inequality and the definitions (whatever G)

$$G_l(q_l, q_r) = G(q_l) - \int_{-\infty}^0 \left(E(R(\xi, q_l, q_r)) - E(q_l) \right) d\xi, \\ G_r(q_l, q_r) = G(q_r) + \int_0^{\infty} \left(E(R(\xi, q_l, q_r)) - E(q_r) \right) d\xi,$$

implies, provided $G_r(q_l, q_r) \leq G(q_l, q_r) \leq G_l(q_l, q_r)$

$$E(q_i^{n+\frac{1}{2}}) \leq E(q_i^n) + \frac{\Delta t}{\Delta x_i} (G(q_{i-1}^n, q_i^n) - G(q_i^n, q_{i+1}^n))$$

Similarity with isentropic gas dynamics !

Fortunately, hyperbolic step simply advects \mathbf{s} ($\partial_t \mathbf{s} + u \partial_x \mathbf{s} = 0$), so the situation for i) is similar to isentropic gas dynamics:

- smooth $P = g \frac{h^2}{2} + \frac{\eta_p}{2\lambda} h(\sigma_{zz} - \sigma_{xx}) = P(h, \mathbf{s})$ still satisfy $\partial_t(hP) + \partial_x(huP) + (h^2 \partial_h P|_{\mathbf{s}}) \partial_x u = 0$ so one can still invoke Suliciu *relaxation scheme* introducing $\pi \approx P$ as a new variable (the contact-discontinuity solution has same “structure”: 3 waves with same speeds & Riemann inv.)
- thus a (discrete) entropic stability can still be established for the FV scheme under same subcharacteristic condition: choose c large enough so that it holds $h^2 \partial_h P|_{\mathbf{s}} \leq c^2$ for all states on the left/right of the central wave with speed u .

Step 1: approximate Riemann solver

$$\begin{cases} \partial_t h + \partial_x(hu) = 0, & \partial_t(hu) + \partial_x(hu^2 + P) = 0, \\ \partial_t(h\sigma_{xx}) + \partial_x(hu\sigma_{xx}) - 2h\sigma_{xx}\partial_x u = 0, \\ \partial_t(h\sigma_{zz}) + \partial_x(hu\sigma_{zz}) + 2h\sigma_{zz}\partial_x u = 0, \end{cases} \quad (5)$$

\simeq gas dynamics for smooth $P = g\frac{h^2}{2} + \frac{\eta\rho}{2\lambda}h(\sigma_{zz} - \sigma_{xx}) = P(h, \mathbf{s})$

$$\partial_t \mathbf{s} + u\partial_x \mathbf{s} = 0 \quad \partial_t(hP) + \partial_x(huP) + (h^2\partial_h P|_{\mathbf{s}})\partial_x u = 0$$

- *Suliciu relaxation* workable: we introduce a “pressure” variable π (such that $\partial_t(h\pi) + \partial_x(h\pi u) + c^2\partial_x u = 0$) and a variable $c > 0$ to parametrize the speeds ($c^2 \geq h^2\partial_h P|_{\mathbf{s}}$).
- Riemann problems of the new system for $(h, hu, h\pi, hc, h\mathbf{s})$ will be exactly solvable and the latter will define our approximate solutions to the initial Riemann problems.

Step 1: contact discontinuities

The initial system rewritten with $\partial_t(hu) + \partial_x(hu^2 + \pi) = 0$ and

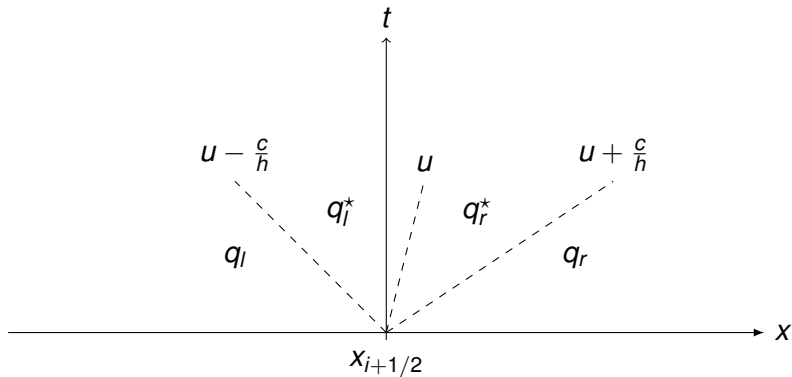
$$\partial_t c + u \partial_x c = 0 \quad \partial_t(h\pi/c^2) + \partial_x(h\pi u/c^2 + u) = 0$$

has a quasi diagonal form with 3 waves of speeds $u, u \pm \frac{c}{h}$

$$\begin{cases} \partial_t(\pi + cu) + (u + c/h)\partial_x(\pi + cu) - \frac{u}{h}c\partial_x c = 0, \\ \partial_t(\pi - cu) + (u - c/h)\partial_x(\pi - cu) - \frac{u}{h}c\partial_x c = 0, \\ \partial_t\left(1/h + \pi/c^2\right) + u\partial_x\left(1/h + \pi/c^2\right) = 0, \\ \partial_t c + u\partial_x c = 0, \end{cases} \quad (6)$$

all linearly degenerate: Riemann problems exactly solvable !

Riemann solution with 3 contact discontinuities



Step 1: free energy dissipation

Advantage of the relaxation:

it ensures the dissipation of a *convex* energy like

$$E = h \frac{u^2}{2} + g \frac{h^2}{2} + \frac{\eta_p}{4\lambda} h (\sigma_{xx} + \sigma_{zz} - \ln(\sigma_{xx}\sigma_{zz}) - 2)$$

provided a *subcharacteristic* condition is satisfied !

Note: E without gbh , unlike \tilde{E}

Step 1: energy equation

$E = hu^2/2 + he$ formally satisfies

$$\partial_t (hu^2/2 + he) + \partial_x ((hu^2/2 + he + \pi)u) = 0.$$

On introducing a new variable \hat{e} solution to the equation

$$\partial_t (\hat{e} - \pi^2/2c^2) + u\partial_x (\hat{e} - \pi^2/2c^2) = 0$$

solved simultaneously with the relaxation system, we show a discrete free energy *inequality* thanks to convexity of E (under a *subcharacteristic* condition on c).

$\sigma_{xx}, \sigma_{zz} > 0$ automatically ensured by convexity (like $h \geq 0$) !

Step 1: the free-energy flux condition

$$E(q_i^{n+\frac{1}{2}}) \leq E \left(\frac{1}{\Delta x_i} \int_{-\Delta x_i/2}^0 R(\xi, q_i^n, q_{i+1}^n) d\xi \right) \\ + E \left(\frac{1}{\Delta x_i} \int_0^{\Delta x_i/2} R(\xi, q_{i-1}^n, q_i^n) d\xi \right)$$

with Jensen inequality and the definitions (whatever G)

$$G_l(q_l, q_r) = G(q_l) - \int_{-\infty}^0 \left(E(R(\xi, q_l, q_r)) - E(q_l) \right) d\xi, \\ G_r(q_l, q_r) = G(q_r) + \int_0^{\infty} \left(E(R(\xi, q_l, q_r)) - E(q_r) \right) d\xi,$$

implies, provided $G_r(q_l, q_r) \leq G(q_l, q_r) \leq G_l(q_l, q_r)$

$$E(q_i^{n+\frac{1}{2}}) \leq E(q_i^n) + \frac{\Delta t}{\Delta x_i} (G(q_{i-1}^n, q_i^n) - G(q_i^n, q_{i+1}^n))$$

Step 1: free-energy flux

Recall $\partial_t \left(hu^2/2 + h\hat{e} \right) + \partial_x \left((hu^2/2 + h\hat{e} + \pi)u \right) = 0$ here.

Define the energy flux $G(q_l, q_r) = \left((hu^2/2 + h\hat{e} + \pi)u \right)_{x/t=0}$

$$\begin{aligned} G(q_l, q_r) &= G(q_l) - \int_{-\infty}^0 \left((hu^2/2 + \hat{e})(\xi) - E(q_l) \right) d\xi, \\ &= G(q_r) + \int_0^{\infty} \left((hu^2/2 + \hat{e})(\xi) - E(q_r) \right) d\xi, \end{aligned}$$

where $G = (E + P)u$

A discrete free energy inequality finally holds provided

$$E(R(\xi, q_l, q_r)) \leq (hu^2/2 + \hat{e})(\xi) \quad \forall \xi. \quad (7)$$

Step 1: subcharacteristic condition

For the solution to Riemann problem $R(\cdot, q_l, q_r)$ initialized with

$$(\pi_l, \hat{e}_l) = (P, e)(q_l) \quad (\pi_r, \hat{e}_r) = (P, e)(q_r)$$

the condition (7) is ensured provided

$$\begin{aligned} \forall h \in [h_l, h_l^*] \quad h^2 \partial_h P|_{\mathbf{s}}(h, \mathbf{s}_l) &\leq c_l^2, \\ \forall h \in [h_r, h_r^*] \quad h^2 \partial_h P|_{\mathbf{s}}(h, \mathbf{s}_r) &\leq c_r^2. \end{aligned} \tag{8}$$

Step 1: explicit choice of the speeds

Defining $P_l = P(h_l, \mathbf{s}_l)$, $P_r = P(h_r, \mathbf{s}_r)$, and

$$a_l = \sqrt{\partial_h P|_{\mathbf{s}}(h_l, \mathbf{s}_l)}, \quad a_r = \sqrt{\partial_h P|_{\mathbf{s}}(h_r, \mathbf{s}_r)},$$

the following explicit choice works

$$\frac{c_l}{h_l} = a_l + 2 \left(\max(0, u_l - u_r) + \frac{\max(0, P_r - P_l)}{h_l a_l + h_r a_r} \right),$$
$$\frac{c_r}{h_r} = a_r + 2 \left(\max(0, u_l - u_r) + \frac{\max(0, P_l - P_r)}{h_l a_l + h_r a_r} \right).$$

$$|P| \leq h \partial_h P|_{\mathbf{s}} \Rightarrow \max \left(\frac{c_l}{h_l}, \frac{c_r}{h_r} \right) \leq C \left(|u_{x,l}^0| + |u_{x,r}^0| + a_l + a_r \right),$$

Step 1: explicit Riemann solution

On each interface, by Riemann invariants conservations:

$$u_l^* = u_r^* = u^* = \frac{c_l u_l + c_r u_r + \pi_l - \pi_r}{c_l + c_r}, \quad \pi_l^* = \pi_r^* = \frac{c_r \pi_l + c_l \pi_r - c_l c_r (u_r - u_l)}{c_l + c_r},$$

$$\frac{1}{h_l^*} = \frac{1}{h_l} + \frac{c_r (u_r - u_l) + \pi_l - \pi_r}{c_l (c_l + c_r)}, \quad \frac{1}{h_r^*} = \frac{1}{h_r} + \frac{c_l (u_r - u_l) + \pi_r - \pi_l}{c_r (c_l + c_r)},$$

$$c_l^* = c_l, \quad c_r^* = c_r, \quad \mathbf{s}_l^* = \mathbf{s}_l, \quad \mathbf{s}_r^* = \mathbf{s}_r,$$

$$\sigma_{xx,l}^* = \sigma_{xx,l} \left(\frac{h_l}{h_l^*} \right)^2, \quad \sigma_{xx,r}^* = \sigma_{xx,r} \left(\frac{h_r}{h_r^*} \right)^2,$$

$$\sigma_{zz,l}^* = \sigma_{zz,l} \left(\frac{h_l^*}{h_l} \right)^2, \quad \sigma_{zz,r}^* = \sigma_{zz,r} \left(\frac{h_r^*}{h_r} \right)^2,$$

$$\hat{\mathbf{e}}_l^* = \mathbf{e}_l - \frac{(\pi_l)^2}{2c_l^2} + \frac{(\pi_l^*)^2}{2c_l^2}, \quad \hat{\mathbf{e}}_r^* = \mathbf{e}_r - \frac{(\pi_r)^2}{2c_r^2} + \frac{(\pi_r^*)^2}{2c_r^2},$$

and we get a solution with a discrete free-energy inequality.

Step 1: CFL and flux formula

We use $\Delta t \max(|\Sigma_1|, |\Sigma_2|, |\Sigma_3|) \leq \frac{1}{2} \min(\Delta x_i, \Delta x_{i+1})$ and

$$\mathcal{F}_l = \left(\mathcal{F}^h, \mathcal{F}^{hu}, \mathcal{F}_l^{h\sigma_{xx}}, \mathcal{F}_l^{h\sigma_{zz}} \right), \quad \mathcal{F}_r = \left(\mathcal{F}^h, \mathcal{F}^{hu}, \mathcal{F}_r^{h\sigma_{xx}}, \mathcal{F}_r^{h\sigma_{zz}} \right),$$

where the conservative part is standard

$$\mathcal{F}^h = (hu)_{x/t=0}, \quad \mathcal{F}^{hu} = (hu^2 + \pi)_{x/t=0}$$

and denoting $\Sigma_1 = u_l - c_l/h_l$, $\Sigma_2 = u^*$, $\Sigma_3 = u_r + c_r/h_r$,

$$\begin{aligned} \mathcal{F}_{l,r}^{h\sigma_{xx,zz}} &= (h\sigma_{xx,zz}u)_{l,r} + \min(0, \Sigma_1) \left((h\sigma_{xx,zz})_{l,r}^* - (h\sigma_{xx,zz})_{l,r} \right) \\ &\quad + \min(0, \Sigma_2) \left((h\sigma_{xx,zz})_r^* - (h\sigma_{xx,zz})_{l,r}^* \right) \\ &\quad + \min(0, \Sigma_3) \left((h\sigma_{xx,zz})_r - (h\sigma_{xx,zz})_r^* \right) \end{aligned}$$

Step 2: topographic source

We want to treat topographic source term such that for

$$\tilde{E}(q, b) = E(q) + ghb \text{ and } \tilde{G}(q, b) = G(q) + ghbu:$$

$$\partial_t \tilde{E}_i + \tilde{G}_{i+1/2} - \tilde{G}_{i-1/2} \leq 0$$

and steady states at rest are preserved.

⇒ [Audusse-Bouchut-Bristeau-Klein-Perthame 2004]

With $q = (h, hu, h\sigma_{xx}, h\sigma_{zz})$ and $\Delta b_{i+1/2} = b_{i+1} - b_i$

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

Step 2: hydrostatic reconstruction

$$h_l^\# = (h_l - (\Delta b)_+)_+, \quad h_r^\# = (h_r - (-\Delta b)_+)_+,$$
$$q_l^\# = (h_l^\#, h_l^\# u_l, h_l^\# \sigma_{xx,l}, h_l^\# \sigma_{zz,l}), \quad q_r^\# = (h_r^\#, h_r^\# u_r, h_r^\# \sigma_{xx,r}, h_r^\# \sigma_{zz,r}),$$

$$F_l(q_l, q_r, \Delta b) = \mathcal{F}_l(q_l^\#, q_r^\#) + \left(0, g \frac{h_l^2}{2} - g \frac{h_l^{\#2}}{2}, 0, 0\right),$$

$$F_r(q_l, q_r, \Delta b) = \mathcal{F}_r(q_l^\#, q_r^\#) + \left(0, g \frac{h_r^2}{2} - g \frac{h_r^{\#2}}{2}, 0, 0\right),$$

Well-balanced scheme: preserves steady states $u = 0$,
 $h + b = cst$, $\sigma_{xx} = \sigma_{zz} = 1$.

Step 3: stress source terms

Compute $\sigma_{xx,zz}^{n+1}$ from $\sigma_{xx,zz}^{n+1/2}$ implicitly:

$$\left(\frac{\lambda}{\Delta t} + 1\right) \sigma_i^{n+1} = \frac{\lambda}{\Delta t} \sigma_i^{n+1/2},$$

dissipative by convexity of the energy \tilde{E}

$$\frac{\tilde{E}_i^{n+1} - \tilde{E}_i^{n+1/2}}{\Delta t} \leq (1 - \sigma^{-1})_i^{n+1} : \left(\frac{\sigma_i^{n+1} - \sigma_i^{n+1/2}}{\Delta t}\right) = \frac{2 - \text{tr} \sigma_i^{n+1}}{\lambda}.$$



Outline

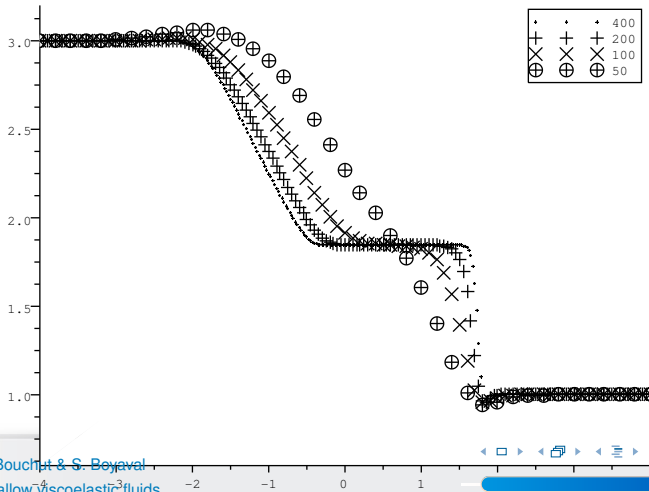
- 1 Formal derivation of the mathematical model
- 2 Discretization of the new model
- 3 Numerical simulation & physical interpretation

Dam break (Stoker) at $\eta_p = \lambda = 1$

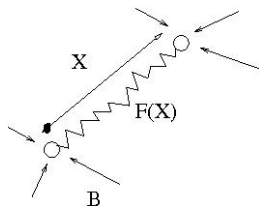
$$(h, hu, h\sigma_{xx}, h\sigma_{zz})_{t=0} = (3 - 2H(x))(1, 0, 1, 1), \quad b \equiv 0.$$

$h\sigma_{xx}$: 50, 100, 200 and 400 points at time $T = .2$ ($CFL = 1/2$).

Longitudinal stress convergence (50,100,200 and 400 points)



Statistical physics interpretation



Assume that $\mathbf{X}(x, t) \equiv \mathbf{R}(t)$ is a 2D diffusion process solution to overdamped Langevin (Ito SDE) in every point x :

$$d\mathbf{R}(t) (+u\partial_x \mathbf{R}(t)dt) = \begin{pmatrix} \partial_x u & 0 \\ 0 & -\partial_x u \end{pmatrix} \mathbf{R}(t)dt - \frac{1}{2\lambda} \mathbf{R}(t)dt - \frac{1}{\sqrt{\lambda}} d\mathbf{B}(t)$$

competition between drag, extension, elasticity and Brownian collisions $\mathbf{B}(t)$ with “temperature” λ (defining a relaxation time to equilibrium) then $\sigma_{xx} = E(R_x(t)^2)$, $\sigma_{zz} = E(R_z(t)^2)$



Literature

- Gas dynamics analogy: Suliciu Brenier Perthame
Souganidis Godlewski Coquel ...
- Relaxation (stability), hydrostatic reconstruction: Bouchut
- Reduced model: Gerbeau Perthame Marche ...
with non-Newtonian rheology: Homsy Vila Noble Chupin
... + [Bouchut Boyaval, new preprint HAL-ENPC 2013]