Analysis of over-relaxation kinetic schemes: application to the development of stable and second order boundary conditions.

> Florence Drui, Emmanuel Franck, Philippe Helluy, Laurent Navoret

> > INRIA Tonus / Université de Strasbourg





Paris, December 5th, 2018

Introduc	on Relaxation	Over-relaxation	Boundaries	Conclusion
Сом	техт			
	equations to be solved numerical	ly		
	systems of conservation laws: a W	+ div ($F(W)$) – div ($D(x, W)$)\\\[\]	
			$(\mathbf{v},\mathbf{w}) = \mathbf{S}$	
	example: the ideal MHD equa	tions		
		$\partial_t \rho + \nabla$	$\cdot \left(ho \mathbf{u} ight) = 0$	
	$ ho \partial_t {f u}$	$+ ho\mathbf{u}\cdot abla\mathbf{u}+ abla ho-(abla imes\mathbf{E}$,	
		$\partial_t \boldsymbol{p} + \nabla \cdot (\rho \mathbf{u}) + (\gamma - 1) \rho$		
		$\partial_t {f B} - abla imes ({f \iota}$	$\mathbf{J} \times \mathbf{B}) = 0$	

Challenges

Two characteristics:

- 1 nonlinear systems of equations,
- **2** waves associated with different time scales \Rightarrow we want to resolve only some of these scales.

 $\nabla \cdot \mathbf{B} = 0$

Numerically they imply that:

- explicit schemes have very restrictive CFL conditions, due to the fastest time scales,
- implicit schemes involve nonlinear operator inversion, expensive matrices storage and inversions.

Introduction	Relaxation	Over-relaxa	tion Boundaries	Conclusion			
LATTICE-BOLTZMANN AND VECTORIAL SCHEMES							
Equation	Equations to be solved numerically						
	$\partial_t \mathbf{W} + \operatorname{div}\left(\mathbf{F}(\mathbf{W}) ight) - \operatorname{div}\left(\mathbf{D}(\mathbf{x},\mathbf{W})\mathbf{ abla}\mathbf{W} ight) = \mathbf{S}$						
Lattice-Bolt	tzmann methods		Vectorial kinetic schemes				
	ad from the kinetic theory, the set of velocities: choice of a 2Q9) $v_8^{5} \xrightarrow{v_3} v_{5}^{75}$ $v_{2}^{7} v_{4}^{7} v_{7}^{7}$	Lattice	► generalization of Jin-Xin relises scheme, [Jin and Xin, 1995] $\begin{cases} ∂_t W + ∂_x Z = 0 \\ ∂_t Z + \lambda^2 ∂_x W = e^{-1} (F) \end{cases}$ ► ex: D2Q4 scheme:				
 shift ste macros ρu = Σ 	$ \begin{array}{l} \text{nstep: } f_i(t, \mathbf{x}) = f_i^{eq}(t, \mathbf{x}) \\ \text{ep: } f_i(t + \Delta t, \mathbf{x}) = f_i(t, \mathbf{x} - \mathbf{v}_i) \\ \text{sopic variables: } \rho = \sum_i f_i, \\ \sum_i \mathbf{v}_i f_i, E = \sum_i \mathbf{v}_i ^2 / 2f_i \\ \text{-Stokes equations,} \end{array} $	Δt)	 kinetic equations with relaxaterm: ∂tf_i + v_i · ∇f_i = ε⁻¹ macroscopic variables: ρ = ρu = Σ_i g_i, ρv = Σ_i h_i 	$(f_i^{eq} - f_i)$			
collisio	lent kinetic equation with BGK on operator (LBGK scheme): $\partial_t f_i + \mathbf{v}_i \cdot \nabla f_i = \epsilon_i^{-1} \left(f_i^{eq} - f_i \right)$		 properties of this approach [Perthame, 1990, Natalini, 1 Aregba-Driollet and Natalini Bouchut, 2004, Chen et al., 	998, i, 2000,			

Introduction	Relaxation Over-rela	ixation	Boundaries	Conclusion
An ex	AMPLE OF LBGK CODE			
Ve	ctorial kinetic systems			
_	$\partial_t \mathbf{f} + \mathbf{\Lambda} \nabla \mathbf{f}$	$=rac{\mathbf{f}^{eq}-\mathbf{f}}{\epsilon}$		
Ideas	in the kirsch code ^[Coulette et al., 2018]		20 14 13 21	
▶ 1	 Time integration: time splitting approach, second-order Crank-Nicolson integration for both ⇒ implicit relation between tⁿ⁺¹_{i,j} and tⁿ_{i,j}, ⇒ larg steps, higher time order thanks to composition methods,^[Suzuki, 1990] 			
► t	ransport step: high-order DG on H20 grids,		15 16	
► t	wo levels of parallelism:			
1 p	parallelization over the kinetic velocities,			
	grid decomposition into macrocells and cartesia sub-grids: • the linear system is block-triangular,	n		

- inversion of matrices in sub-grids (using KLU),
- · graph of macro-cells resolution:

$$f_{i,j}^{n+1} = \frac{\theta \alpha_i}{1+\theta \alpha_i} f_{i,j-1}^{n+1} + \frac{1-(1-\theta)\alpha_i}{1+\theta \alpha_i} f_{i,j}^n + \frac{(1-\theta)\alpha_i}{1+\theta \alpha_i} f_{i,j-1}^n$$

task-scheduling programming (StarPU).

11 (18

12 (19

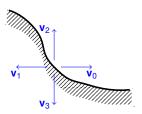
ISSUE OF THE BOUNDARY CONDITIONS

One of the current issues of the LBM approach is the treatment of the boundary conditions:

- ex: nD2Q4 scheme,
- here f_1 and f_3 are outgoing quantities \Rightarrow no problem,
- ▶ f₀ and f₂ are incoming quantities ⇒ what are their values?
- the macroscopic equation provides only one boundary condition,
- ⇒ one relation is missing!

Objectives of this work

- Study of the second order over-relaxation scheme used to solve nD1Q2 relaxation systems,
- design boundary conditions that preserve the scheme second order.



CONTENTS OF THE PRESENTATION

Relaxation schemes:

- the Jin-Xin relaxation model,
- relation with the vectorial kinetic schemes,
- splitting and composition strategies,
- an example of MHD code.

The over-relaxation scheme:

- derivation from the standard relaxation approach,
- equivalent equation and properties of the over-relaxation scheme,
- stability condition for the 1D transport equation.

Boundary conditions:

- usual boundary conditions for LBM,
- inflow/outflow conditions,
- numerical results.

CONTENTS OF THE PRESENTATION

Relaxation schemes:

- the Jin-Xin relaxation model,
- relation with the vectorial kinetic schemes,
- splitting and composition strategies,
- an example of MHD code.

The over-relaxation scheme:

- derivation from the standard relaxation approach,
- equivalent equation and properties of the over-relaxation scheme,
- stability condition for the 1D transport equation.

Boundary conditions:

- usual boundary conditions for LBM,
- inflow/outflow conditions,
- numerical results.

Introduction	Relaxation	Over-relaxation	Boundaries	Conclusion
THE JIN-X	IN RELAXATION	SCHEME		
Equations	to be solved (1D)			
		$\partial_t \mathbf{V} + \partial_x \mathbf{F}(\mathbf{V}) = 0$		(1)
recall: nor	nlinear flux functions $V \vdash$	→ F (V).		
The relaxa	ation model			
approximation	oximate systems (1) by s	ystems of linear-flux equation	ons: ^[Jin and Xin, 1995]	
	δ	$\partial_t \mathbf{W}_{\varepsilon} + \partial_x \mathbf{Z}_{\varepsilon} = 0,$		(2)
	$\partial_t \mathbf{Z}_t$	$\partial_t \mathbf{W}_{\varepsilon} + \partial_x \mathbf{Z}_{\varepsilon} = 0,$ $\varepsilon + \lambda^2 \partial_x \mathbf{W}_{\varepsilon} = \frac{1}{\varepsilon} (\mathbf{F}(\mathbf{W}_{\varepsilon}))$	$(I_{arepsilon}) - {\sf Z}_{arepsilon}),$	(3)
	– – – –			

- a Chapman-Enskog development gives:
 - at zeroth order in ε : $\mathbf{Z}_{\varepsilon} = \mathbf{F}(\mathbf{W}_{\varepsilon}) + O(\varepsilon)$,
 - at first order in ε:

$$\partial_{t} \mathbf{W}_{\varepsilon} + \partial_{x} \mathbf{F}(\mathbf{W}_{\varepsilon}) = \varepsilon \partial_{x} \left(\left(\lambda^{2} - \left| \partial \mathbf{F}(\mathbf{W}_{\varepsilon}) \right|^{2} \right) \partial_{x} \mathbf{W}_{\varepsilon} \right) + O(\varepsilon^{2})$$
(4)

- consistency of equation (4) with equation (1),
- **stability** under the subcharacteristic condition: $\lambda > |\partial \mathbf{F}(\mathbf{W}_{\varepsilon})|$.

Numerical scheme

Numerical resolution of system (2)-(3) in the $\varepsilon = 0$ limit.

Introduction	Relaxation	Over-relaxation	В	oundaries	Conclusion
Vесто	RIAL KINETIC S	CHEMES			
From	Jin-Xin to D1Q2 syst	em			
► Jin	-Xin relaxation model:		$\partial_t \mathbf{W} + \partial_x \mathbf{Z}$ $\partial_t \mathbf{Z} + \lambda^2 \partial_x \mathbf{W}$	= 0, = $\varepsilon^{-1}(\mathbf{F}(\mathbf{W}) -$	Z),
► Rie	emann invariants:		$\mathbf{f}_+ = \mathbf{W} + \mathbf{Z}_1$	$\lambda, \mathbf{f}_{-} = \mathbf{W} - \mathbf{Z}/\lambda$	λ
► sys	stem for the Riemann ir	ivariants (nD1Q2):		$\varepsilon = \varepsilon^{-1} (\mathbf{f}_{+}^{eq} - \mathbf{f}_{+}^{eq})$ $= \varepsilon^{-1} (\mathbf{f}_{-}^{eq} - \mathbf{f}_{-}^{eq})$	
► eq	uilibrium functions:		$\mathbf{f}_{+}^{eq} = \mathbf{W} + \mathbf{F}(\mathbf{W})$	$\lambda, \mathbf{f}_{-}^{eq} = \mathbf{W} - \mathbf{F}(\mathbf{W})$	$N)/\lambda$
2D ai	nd 3D systems				
	tic relaxation ems:	$\partial_t \mathbf{f} + \Lambda \nabla \mathbf{f} = \frac{1}{\varepsilon} \left(\mathbf{f}^{eq}(\mathbf{W}) - \mathbf{P}\mathbf{f} = \mathbf{W}. \right)$	f), Example: D2Q4 system	$\overset{\mathbf{v}_2}{\underset{\mathbf{v}_3}{\overset{\uparrow}{\leftarrow}}}\overset{\rightarrow}{\underset{\mathbf{v}_3}{\overset{\downarrow}{\leftarrow}}}\overset{\rightarrow}{\underset{\mathbf{v}_0}{\overset{\bullet}}}$	
[Aregb	sistency conditions: pa-Driollet and Natalini, 2000] sse et al., 2004]	$P \mathbf{f}^{eq}(\mathbf{W}) = \mathbf{W},$ $P \wedge \mathbf{f}^{eq}(\mathbf{W}) = \mathbf{F}(\mathbf{W}).$	Λ =	= diag { $(\lambda,0),(-\lambda,0)$ $(0,\lambda),(0,-)$	
				P = (1, 1, 1, 1).	9/23

Introduction	Relaxation	Over-relaxation	Boundaries	Conclusion		
SPLITTING APPROACH AND TIME INTEGRATION (1)						
Kinetic sys	stem to be solved					
	δ	$\Phi_t \mathbf{f} + \Lambda \nabla \mathbf{f} = \frac{1}{2} \left(\mathbf{f}^{eq}(\mathbf{W}) - \mathbf{f} \right)$,			

Operator splitting

- Transport step:
- Relaxation step:

 $\partial_t \mathbf{f} + \Lambda \nabla \mathbf{f} = \mathbf{0}, \quad (5)$ $\partial_t \mathbf{f} = \frac{1}{\varepsilon} \left(\mathbf{f}^{eq}(\mathbf{W}) - \mathbf{f} \right), \quad (6)$

Transport step over time step h: T(h)

Possible numerical schemes:

- exact transport on cartesian grid: $f_i(t + h, \mathbf{x}) = f_i(t, \mathbf{x} - \mathbf{v}_i h),$
 - \Rightarrow h must be compatible with the grid,
- Semi-Lagrangian schemes: $f_i(t + h, \mathbf{x}) = f_i(t, \mathbf{x} - \mathbf{v}_i h)$
 - ⇒ backward SL: interpolation at the foot of the characteristics,
 - ⇒ forward SL: projection on the mesh,
- high-order FV or DG schemes,
 - ⇒ implicit schemes require matrix inversion.

Source integration: *R*(*h*)

Possible integrations over time step h:

- exact solution of (6), with $\varepsilon > 0$: $\mathbf{f}(t+h, \mathbf{x}) = \mathbf{f}^{eq} + \exp(-h/\varepsilon)(\mathbf{f}(t, \mathbf{x}) - \mathbf{f}^{eq}),$
 - ⇒ f^{eq} is invariant during the integration,
- projection on the equilibrium ($\epsilon = 0$): $\mathbf{f}(t + h, \mathbf{x}) = \mathbf{f}^{eq}(t, \mathbf{x}),$
 - ⇒ provides first-order approximation with the splitting approach,
- ► Crank-Nicolson integration: $\mathbf{f}(t + h, \mathbf{x}) = (1 - \theta)\mathbf{f}^{eq}(t, \mathbf{x}) + \theta\mathbf{f}(t, \mathbf{x})$ with $\theta = (2\varepsilon - h)/(2\varepsilon + h)$,
 - \Rightarrow second-order when $\varepsilon = 0$.

Introduction	Relaxation	Over-relaxation	Boundaries	Conclusion
	APPROACH AND	D TIME INTEGRATIC	on (2)	
Kinetic syst	em to be solved			
	ć	$\partial_t \mathbf{f} + \Lambda \nabla \mathbf{f} = \frac{1}{\varepsilon} \left(\mathbf{f}^{eq}(\mathbf{W}) - \mathbf{f} \right)$,	
Lie and Stra	ing splitting			

Lie splitting: L(h) = T(h)R(h)

first-order splitting

Strang splitting: S(h) = T(h/2)R(h)T(h/2)

- second-order splitting with Crank-Nicolson,
- higher-order composition not possible...

Time-symmetry property

Let P(h) be a discrete operator, dependent on time step h,

- definition of time symmetry: P(-h)P(h) = I and P(0) = I,
- property: if P(h) is consistent with a continuous operator P, then it is a second-order consistency, [Hairer et al., 2006, McLachlan and Quispel, 2002]
- S(h) is not time symmetric when $\varepsilon = 0$: S(0) $\neq I$.

Time composition schemes

From a second-order time-symmetric operator P(h), one can build even high-order operators with palindromic composition Q(h).^{[McLachlan} and Quispel, 2002, Hairer et al., 2006, Coulette et al., 2018]

$$Q(h) = P(\gamma_0 h) P(\gamma_1 h) \dots P(\gamma_s h)$$

with $\gamma_i = \gamma_{s-i}$, $0 \le i \le s$. Examples in: [Suzuki, 1990, Kahan and Li, 1997].

Introduction	Relaxation	Over-relaxation	Boundaries	Conclusion
	OF AN MHD CODE			
Features	Of Patapon			
► nD20 ► time-	The ideal MHD equations, and approximation, asymmetric composition with : exact transport step, Crank-Nicolson source integration with $\theta = 0.9$, numerical resistivity.	,	 cartesian grid and periodic or BC, Python code using PyOpenCl 	
Example of	of simulation: tilt instability	Simu	ulation results	
Computation	characteristics			
 GPU uti 	1024 grid, card: Nvidia - 24 GB - 3840 co lization: 80% ation time: 30s (including I/O)	ores	00	

Time: 6.99 s

Introduction	Relaxation	Over-relaxation	Boundaries	Conclusion

CONTENTS OF THE PRESENTATION

Relaxation schemes:

- the Jin-Xin relaxation model,
- relation with the vectorial kinetic schemes,
- splitting and composition strategies,
- an example of MHD code.

The over-relaxation scheme:

- derivation from the standard relaxation approach,
- equivalent equation and properties of the over-relaxation scheme,
- stability condition for the 1D transport equation.

Boundary conditions:

- usual boundary conditions for LBM,
- inflow/outflow conditions,
- numerical results.

Intro	duction	Relaxation	Over-relaxation	Boundaries	Conclusion
D	ERIVATION OF	THE OVER-REL	AXATION SCHEME		

System to be solved

$$\partial_t \mathbf{v} + \partial_x \mathbf{F}(\mathbf{v}) = \mathbf{0}$$

- Two auxiliary sets of variables: w, z,
- could be considered as relaxation approach with $\varepsilon = 0...$

Transport step

$$\partial_t \mathbf{w} + \partial_x \mathbf{z} = \mathbf{0},$$

$$\partial_t \mathbf{z} + \lambda^2 \partial_x \mathbf{w} = \mathbf{0},$$

⇒ exact transport operator:

$$\begin{pmatrix} \mathbf{w}(\cdot,t+h) \\ \mathbf{z}(\cdot,t+h) \end{pmatrix} = T(h) \begin{pmatrix} \mathbf{w}(\cdot,t) \\ \mathbf{z}(\cdot,t) \end{pmatrix},$$

with

$$T(h) \coloneqq \frac{1}{2} \begin{pmatrix} \tau(h) + \tau(-h) & (\tau(h) - \tau(-h))/\lambda \\ \lambda(\tau(h) - \tau(-h)) & \tau(h) + \tau(-h) \end{pmatrix}$$

and shift operator

$$(\tau(h)\mathbf{v})(x) = \mathbf{v}(x - \lambda h).$$

Over-relaxation step

$$R_0(h) \left(egin{array}{c} \mathbf{w} \\ \mathbf{z} \end{array}
ight) = \left(egin{array}{c} \mathbf{w} \\ 2\mathbf{F}(\mathbf{w}) - \mathbf{z} \end{array}
ight)$$

• independent of $h : R_0$.

Operator splitting

$$S_2(h) \coloneqq T(\frac{h}{4}) R_0 T(\frac{h}{2}) R_0 T(\frac{h}{4})$$

14/23

(7)

Introduction	Relaxation	Over-relaxation	Boundaries	Conclusion
EQUIVALENT	EQUATION AI	ND SCHEME PROPER	RTIES	

Over-relaxation scheme

$$S_{2}(h) := T(\frac{h}{4}) R_{0} T(\frac{h}{2}) R_{0} T(\frac{h}{4}).$$
(8)

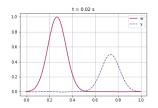
Time-symmetric property

 $\blacktriangleright R_0 R_0 = I,$

$$\Rightarrow S_2(-h)S_2(h) = I \text{ and } S_2(0) = I.$$

We expect a second-order scheme.

Example: scalar transport equation:



Theorem 1^[Drui et al., 2018]

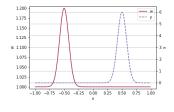
w and **z** being smooth solutions of a time marching algorithm with operator (8), the flux error **y** being defined by

$$\mathbf{y} \coloneqq \mathbf{z} - \mathbf{F}(\mathbf{w}),$$

then, up to second order terms in h, w and y satisfy:

$$\partial_t \left(\begin{array}{c} \mathbf{w} \\ \mathbf{y} \end{array}
ight) + \left(\begin{array}{c} \mathbf{F}'(\mathbf{w}) & \mathbf{0} \\ \mathbf{0} & -\mathbf{F}'(\mathbf{w}) \end{array}
ight) \partial_x \left(\begin{array}{c} \mathbf{w} \\ \mathbf{y} \end{array}
ight) = \mathbf{0}.$$

Example: Euler equations:



15/23

Introduction	Relaxation	Over-relaxation	Boundaries	Conclusion	
STABILITY FOR THE 1D TRANSPORT EQUATION (THEOREM 2)					
1D scalar t	ransport equation				
		$\partial_t u + c \partial_x u = 0$			

Equivalent equation

$$\partial_t \begin{pmatrix} w \\ y \end{pmatrix} + \begin{pmatrix} c & 0 \\ 0 & -c \end{pmatrix} \partial_x \begin{pmatrix} w \\ y \end{pmatrix} + A\Delta t^2 \partial_{xxx} \begin{pmatrix} w \\ y \end{pmatrix} = O(\Delta t^3), \tag{9}$$

with

$$A = \begin{pmatrix} (\lambda^2 - c^2) & 3c \\ 3c(\lambda^2 - c^2) & -(\lambda^2 - c^2) \end{pmatrix}$$

Conservation of a convex energy

$$E(t) = \int_{\Omega} \left((\lambda^2 - c^2) \frac{w^2}{2} + \frac{y^2}{2} \right) = \int_{\Omega} \left(D \begin{pmatrix} w \\ y \end{pmatrix}, \begin{pmatrix} w \\ y \end{pmatrix} \right), \quad D = \begin{pmatrix} \lambda^2 - c^2 & 0 \\ 0 & 1 \end{pmatrix}$$

Inserting in (9) reads:

$$\partial_t E(t) + \int_{\Omega} \left(D \left(\begin{array}{cc} c & 0 \\ 0 & -c \end{array} \right) \partial_x \left(\begin{array}{cc} w \\ y \end{array} \right), \left(\begin{array}{cc} w \\ y \end{array} \right) \right) + \int_{\Omega} \left(DA \partial_{xxx} \left(\begin{array}{cc} w \\ y \end{array} \right), \left(\begin{array}{cc} w \\ y \end{array} \right) \right) = 0$$

integration by part gives:

$$\partial_t E(t) = 0.$$

• E(t) > 0 if $\lambda > c \Rightarrow$ subcharacteristic condition!

CONTENTS OF THE PRESENTATION

Relaxation schemes:

- the Jin-Xin relaxation model,
- relation with the vectorial kinetic schemes,
- splitting and composition strategies,
- an example of MHD code.

The over-relaxation scheme:

- derivation from the standard relaxation approach,
- equivalent equation and properties of the over-relaxation scheme,
- stability condition for the 1D transport equation.

Boundary conditions:

- usual boundary conditions for LBM,
- inflow/outflow conditions,
- numerical results.

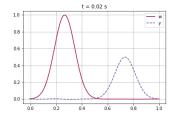
Introduction	Relaxation	Over-relaxation	Boundaries	Conclusion			
CLASSIC BOUNDARY CONDITIONS IN LBM CODES							
The bounce	e-back condition	Reflec	ctive conditions				
the value with op ex: D2 vs vs vs vs vs vs vs vs vs vs vs vs vs	ple: an incoming kinetic quan- lue of the outgoing kinetic quan- posite velocity. ^[Ziegler, 1993] 2Q9 scheme: v_5 $f_1 = f_2, f_3 = f_5 = f_6, f_8 = 1$ -Stokes equations: no-slip be- ions. ^[Cornubert et al., 1991]	f4, t f7.	principle: the normal velocity onl Succi, 2001, Suswaram et al., 2015] ex: 3D2Q4 scheme for Euler, <i>u</i> is normal velocity, and $\rho = \sum f_i, \rho u = \sum g_i, \rho v$ then $\rho u = \lambda(f_0 - f_1) = 0$ $\rho uv = \lambda(g_2 - g_3) = 0$ $\rho uv = \lambda(h_0 - h_1) = 0$ provide the relations for the incomputatives.	the $= \sum h_i,$			
Other approaches							
 the bounce-back and reflective conditions are not compatible with an implicit method, use of relaxation term towards a Dirichlet condition, ^[Coulette et al., 2018] 							
ex: D1Q2 scheme and no-slip condition:							
$-1/e^{eq}$ (), $-1/e^{eq}$ (), $-1/e^{eq}$ ()							

$$\partial_t f_0 + \lambda \partial_x f_0 = \varepsilon^{-1} (f_0^{eq} - f_0) + \tau^{-1} (f_1 - f_0)$$

$$\partial_t f_1 - \lambda \partial_x f_1 = \varepsilon^{-1} (f_1^{eq} - f_1) + \tau^{-1} (f_0 - f_1)$$

INFLOW/OUTFLOW CONDITIONS FOR THE OVER-RELAXATION SCHEME

Case of the 1D transport equation, but applies to all incoming waves.



Inflow condition

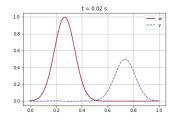
According to the equivalent equation, w is incoming, y is outgoing.

imposed condition on w:

$$\frac{w_0^n + w_0^{n+1/4}}{2} = v(-c(t_n + \frac{\Delta t}{8})),$$

Introduction	Relaxation	Over-relaxation	Boundaries	Conclusion
		ONS FOR THE OV	EB-BELAXATION	SCHEME

Case of the 1D transport equation, but applies to all incoming waves.



Outflow condition (at right boundary)

According to the equivalent equation, w is outgoing, y is incoming. Three strategies:

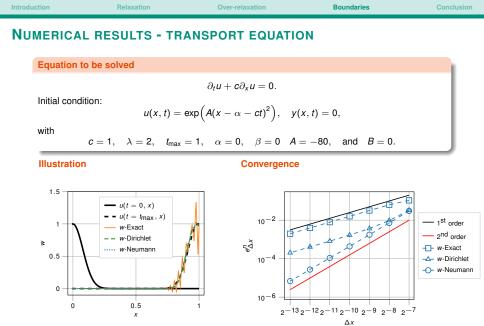
- Exact strategy: imposed condition on w,
- Dirichlet strategy: equilibrium value for z,
- Neumann strategy: uniform disequilibrium $\partial_x y = 0$,

$$\frac{w_{N+1}^n + w_{N+1}^{n+1/4}}{2} = v(1 - c(t_n + \frac{\Delta t}{8})).$$
$$\frac{z_{N+1}^n + z_{N+1}^{n+1/4}}{2} - c\frac{w_{N+1}^n + w_{N+1}^{n+1/4}}{2} = 0,$$

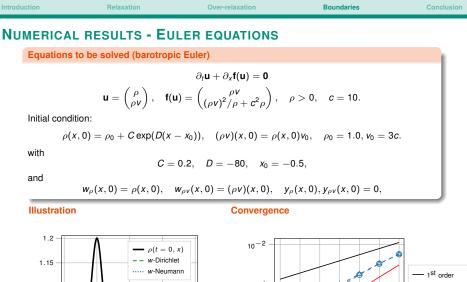
n 1 / 4

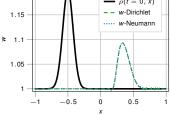
$$z_{N+1}^{n+1/4} - cw_{N+1}^{n+1/4} = z_N^{n+1/4} - cw_N^{n+1/4}.$$

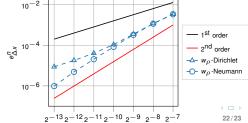
20/23



21/23







- ensure high-order and stable numerical schemes,
- deal with boundary conditions issues,
- simulate MHD physical problems.

Achievements:

- LBM and vectorial kinetic schemes show good compatibility with HPC (kirsch and patapon codes).
- time-symmetric and high-order in time schemes have been developed (the basic component being the over-relaxation scheme),
- the analysis of the equivalent equation of the over-relaxation scheme shows how to design compatible boundary conditions,
- 1D second-order boundary conditions have been developed.

Perspectives:

- 2D and 3D boundary conditions,
- analysis and boundary conditions for other kinetic schemes (ex: D1Q3) and LBM approaches.

Thank you for your attention!

CONCLUSION



Aregba-Driollet, D. and Natalini, R. (2000).

Discrete kinetic schemes for multidimensional systems of conservation laws

SIAM Journal on Numerical Analysis, 37(6):1973-2004.



Audusse, E., Bouchut, F., Bristeau, M.-O., Klein, R., and

Perthame, B. (2004).

A fast and stable well-balanced scheme with hydrostatic reconstruction for shallow water flows.

SIAM Journal on Scientific Computing, 25(6):2050-2065.



Bouchut, F. (2004).

A reduced stability condition for nonlinear relaxation to conservation laws

Journal of Hyperbolic Differential Equations. 01(01):149-170.



Chen, G.-Q., Levermore, C. D., and Liu, T.-P. (1994).

Hyperbolic conservation laws with stiff relaxation terms and entropy.

Communication on Pure and Applied Mathematics, 47(6):787-830.



Cornubert, R., d'Humières, D., and Levermore, D. (1991).

A knudsen layer theory for lattice gases.

Physica D: Nonlinear Phenomena, 47(1):241 - 259.

Coulette, D., Franck, E., Helluy, P., Mehrenberger, M., and Navoret, L. (2018).

High-order implicit palindromic discontinuous galerkin method for kinetic-relaxation approximation.

submitted to JSC.



Drui, F., Franck, E., Helluy, P., and Navoret, L. (2018).

An analysis of over-relaxation in kinetic approximation. submitted to Comptes Rendus Mécanique.



Hairer, E., Lubich, C., and Wanner, G. (2006).

Geometric numerical integration: structure-preserving algorithms for ordinary differential equations, volume 31,

Springer Science & Business Media.



Jin, S. and Xin, Z. (1995).

The relaxation schemes for systems of conservation laws in arbitrary space dimensions.

Communication on Pure Applied Mathematics. 48(3):235-276.



Kahan, W. and Li, R.-C. (1997).

Composition constants for raising the orders of unconventional schemes for ordinary differential equations.

Mathematics of Computation of the American Mathematical Society, 66(219):1089-1099.



McLachlan, R. I. and Quispel, G. R. W. (2002).

Splitting methods.

Acta Numerica, 11:341-434,

Natalini, R. (1998).

A discrete kinetic approximation of entropy solutions to multidimensional scalar conservation laws.

Journal of Differential Equations, 148(2):292 - 317.

Perthame, B. (1990).

Boltzmann type schemes for gas dynamics and the entropy property.

SIAM Journal on Numerical Analysis, 27(6):1405–1421.

Succi, S. (2001).

The Lattice Boltzmann Equation dor Fluid Dynamics and Beyond.

Clearendon Press - Oxford.

1

Suswaram, R. R., Deshmukh, R., and Kotnala, S. (2015).

A lattice boltzmann relaxation scheme for inviscid compressible flows.

preprint.

Suzuki, M. (1990).

Fractal decomposition of exponential operators with applications to many-body theories and monte carlo simulations.

Physics Letters A, 146(6):319-323.



Ziegler, D. P. (1993).

Boundary conditions for lattice boltzmann simulations. *Journal of Statistical Physics*, 71(5):1171–1177.