

Hybrid Multifluid Algorithms Based on the Path-Conservative Central-Upwind Scheme

Alina Chertock

joint work with
S. Chu and A. Kurganov

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NC STATE UNIVERSITY



Multicomponent Flows

- Consider flow models describing the dynamics of fluids consisting of several immiscible and compressible fluids
- Assume
 - All fluid components can be described by a single velocity (u, v) and a single pressure p and the governing equations in 2-D are:

$$\begin{aligned}\rho_t + (\rho u)_x + (\rho v)_y &= 0 \\ (\rho u)_t + (\rho u^2 + p)_x + (\rho uv)_y &= 0 \\ (\rho v)_t + (\rho uv)_x + (\rho v^2 + p)_y &= 0 \\ E_t + [u(E + p)]_x + [v(E + p)]_y &= 0\end{aligned}$$

Here: ρ is the density of the fluid mixture and E is the total energy

- The fluid components are separated by interfaces, and each fluid component is equipped with its own equation of state (EOS):

$$p = (\gamma - 1) \left[E - \frac{\rho}{2} (u^2 + v^2) \right] - \gamma p_\infty$$

i.e., have different specific heat ratios γ and stiffness parameters p_∞

Multicomponent Flows

$$\begin{pmatrix} \rho \\ \rho u \\ \rho v \\ E \end{pmatrix}_t + \begin{pmatrix} \rho u \\ \rho u^2 + p \\ \rho uv \\ u(E + p) \end{pmatrix}_x + \begin{pmatrix} \rho u \\ \rho uv \\ \rho v^2 + p \\ v(E + p) \end{pmatrix}_y = \mathbf{0}$$

⇓

$$\mathbf{U}_t + \mathbf{F}(\mathbf{U})_x + \mathbf{G}(\mathbf{U})_y = \mathbf{0}$$

EOS: $p = (\gamma - 1) \left[E - \frac{\rho}{2}(u^2 + v^2) \right] - \gamma p_\infty$

A multifluid problem with several components:

$$\gamma = \gamma_I, \quad p_\infty = p_{\infty,I}$$

$$\gamma = \gamma_{II}, \quad p_\infty = p_{\infty,II}$$

$$\gamma = \gamma_{III}, \quad p_\infty = p_{\infty,III}$$

...

Multicomponent Flows

- Fluid components are usually identified by a variable ϕ that propagates with the fluid velocity:

$$\phi_t + u\phi_x + v\phi_y = 0$$

or

$$(\rho\phi)_t + (\rho u\phi)_x + (\rho v\phi)_y = 0$$

- *Various models — various choices of ϕ*
 - a state variable, say, γ or any function of it¹
 - the mass fraction of the fluid component in the fluid mixture²
 - a level-set function, whose zero level-set defines the interface between the fluid components³

¹Roe, 1982; Karni, 1994.

²Abgrall, 1998; Abgrall, 1996; Saurel and Abgrall, 1999a; Larroutrou, 1991.

³Fedkiw, Aslam, Merriman, and Osher, 1999; Mulder, Osher, and Sethian, 1992.

What May Go Wrong? – 1-D Example

$$\begin{pmatrix} \rho \\ \rho u \\ E \\ \rho\phi \end{pmatrix}_t + \begin{pmatrix} \rho u \\ \rho u^2 + p \\ u(E + p) \\ \rho u\phi \end{pmatrix}_x = \mathbf{0} \quad \Leftrightarrow \quad \mathbf{U}_t + \mathbf{F}(\mathbf{U})_x = \mathbf{0}$$

EOS: $p = (\gamma - 1) \left[E - \frac{\rho}{2} u^2 \right] - \gamma p_\infty$

Example: A multifluid problem with two components

$$\gamma = \gamma_I, \quad p_\infty = p_{\infty,I}$$

$$\gamma = \gamma_{II}, \quad p_\infty = p_{\infty,II}$$

Finite-Volume Framework – 1-D

$$\mathbf{U}_t + \mathbf{F}(\mathbf{U})_x = \mathbf{0}$$

- $\overline{\mathbf{U}}_j(t) \approx \frac{1}{\Delta x} \int_{C_j} \mathbf{U}(x, t) dx$: **cell averages** over $C_j := [x_{j-\frac{1}{2}}, x_{j+\frac{1}{2}})$
- $\mathbf{U}_{j+\frac{1}{2}}^-(t)$ and $\mathbf{U}_{j+\frac{1}{2}}^+(t)$: **reconstructed point values** at $x_{j+\frac{1}{2}}$
- Semi-discrete FV method:

$$\frac{d}{dt} \overline{\mathbf{U}}_j(t) = - \frac{\mathbf{H}_{j+\frac{1}{2}} \left(\mathbf{U}_{j+\frac{1}{2}}^-, \mathbf{U}_{j+\frac{1}{2}}^+ \right) - \mathbf{H}_{j-\frac{1}{2}} \left(\mathbf{U}_{j-\frac{1}{2}}^-, \mathbf{U}_{j-\frac{1}{2}}^+ \right)}{\Delta x}$$

$\mathbf{H}_{j \pm \frac{1}{2}} \approx \mathbf{F}(\mathbf{U}_{j \pm \frac{1}{2}}(t))$: **numerical fluxes**

Finite-Volume Framework – 1-D

$$\boxed{\{\bar{\mathbf{U}}_j(t)\} \rightarrow \left\{\mathbf{U}_{j+\frac{1}{2}}^{\pm}\right\} \rightarrow \left\{\mathbf{H}_{j+\frac{1}{2}}\right\} \rightarrow \{\bar{\mathbf{U}}_j(t + \Delta t)\}}$$

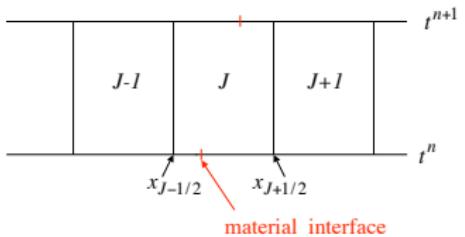
A piecewise-linear reconstruction (**conservative**, **second-order** accurate, **non-oscillatory** provided the slopes are computed by a **nonlinear limiter**):

$$\tilde{\mathbf{U}}_j(x) = \bar{\mathbf{U}}_j + (\mathbf{U}_x)_j(x - x_j), \quad x \in C_j$$

$$(\mathbf{U}_x)_j = \text{minmod} \left(\theta \frac{\bar{\mathbf{U}}_j - \bar{\mathbf{U}}_{j-1}}{\Delta x}, \frac{\bar{\mathbf{U}}_{j+1} - \bar{\mathbf{U}}_{j-1}}{2\Delta x}, \theta \frac{\bar{\mathbf{U}}_{j+1} - \bar{\mathbf{U}}_j}{\Delta x} \right)$$

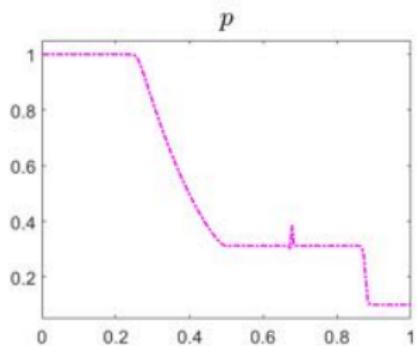
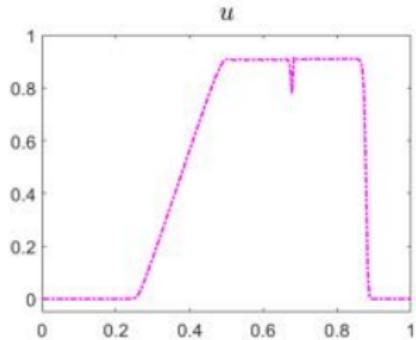
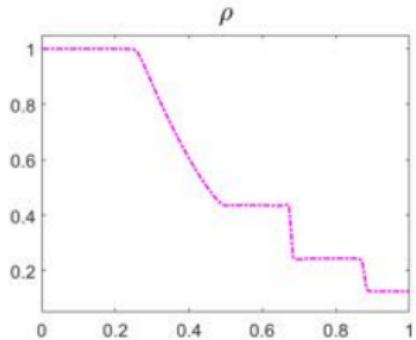
$$\mathbf{U}_{j+\frac{1}{2}}^+ := \bar{\mathbf{U}}_j + \frac{\Delta x}{2} (\mathbf{U}_x)_j$$

$$\mathbf{U}_{j+\frac{1}{2}}^- := \bar{\mathbf{U}}_j - \frac{\Delta x}{2} (\mathbf{U}_x)_j$$



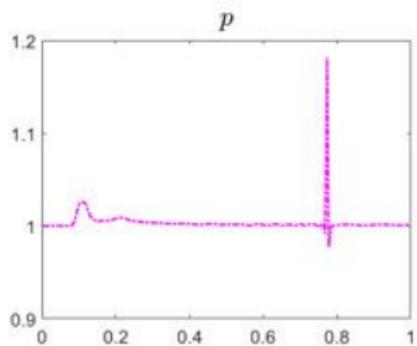
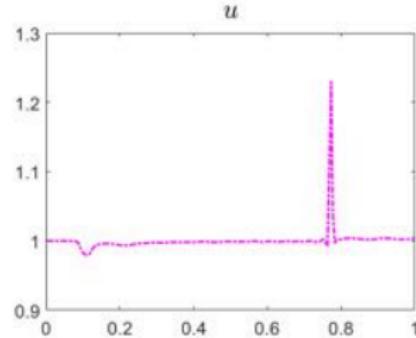
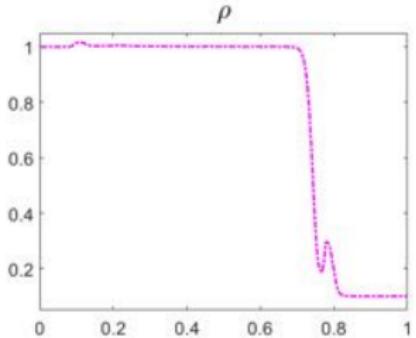
$$\frac{d\bar{\mathbf{U}}_j}{dt} = - \frac{\mathbf{H}_{j+\frac{1}{2}} \left(\mathbf{U}_{j+\frac{1}{2}}^-, \mathbf{U}_{j+\frac{1}{2}}^+ \right) - \mathbf{H}_{j-\frac{1}{2}} \left(\mathbf{U}_{j-\frac{1}{2}}^-, \mathbf{U}_{j-\frac{1}{2}}^+ \right)}{\Delta x}$$

1-D Example – Shock Tube Problem



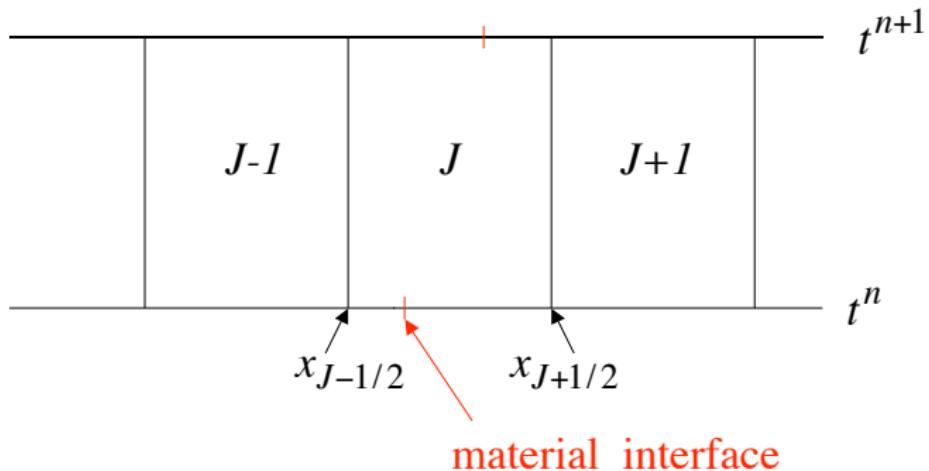
$$(\rho, u, p, \gamma, p_\infty)^T = \begin{cases} (1.000, 0, 1.0, \textcolor{red}{1.6}, 0)^T, & \text{if } x < 0.25 \\ (0.125, 0, 0.1, \textcolor{red}{1.4}, 0)^T, & \text{if } x > 0.25 \end{cases}$$

1-D Example – Contact Wave Problem



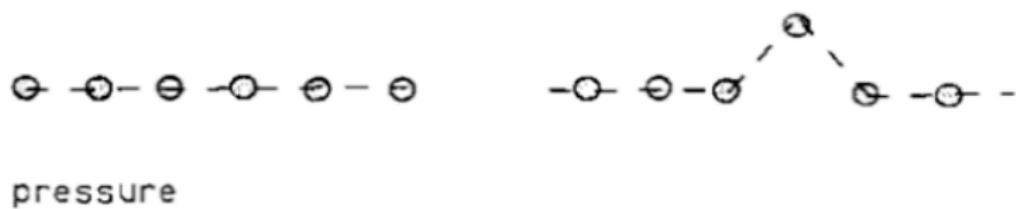
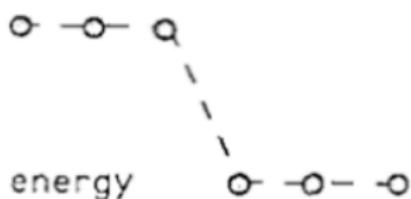
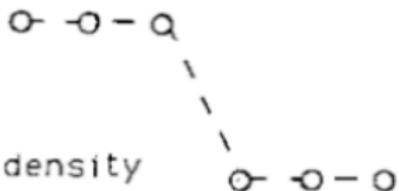
$$(\rho, u, p, \gamma, p_\infty)^T = \begin{cases} (1.0, 1.0, 1.0, 1.6, 0)^T, & \text{if } x < 0.25 \\ (0.1, 1.0, 1.0, 1.4, 0)^T, & \text{if } x > 0.25 \end{cases}$$

Multicomponent Flows – What may go wrong?



- Fluxes are computed using the information in the "mixed" cell.
- No valid EOS in mixed cells.

Multicomponent Flows – What may go wrong?⁴



⁴Karni, 1994.

Multicomponent Flows – Numerical Methods

- Front-capturing algorithms:
 - *Fluid-mixture type algorithms*⁵
 - *Five-equation model*⁶
 - *Pressure evolution method*⁷
 - *A simple fully conservative algorithm*⁸
 - *Ghost-fluid methods*⁹
- Front-tracking algorithms:
 - Moving-mesh techniques¹⁰
 - *Interface tracking methods*¹¹

⁵ Abgrall and Saurel, 2003; Shyue, 1998.

⁶ Allaire, Clerc, and Kokh, 2002; Cheng, Zhang, and Liu, 2020.

⁷ Karni, 1994.

⁸ Saurel and Abgrall, 1999b.

⁹ Fedkiw, Aslam, Merriman, and Osher, 1999; Abgrall and Karni, 2001.

¹⁰ Harten and Hyman, 1983; Chertock and Kurganov, 2005.

¹¹ Davis, 1992; Chertock, Karni, and Kurganov, 2008; Wang and Shu, 2010.

Interface Tracking Method – 1-D¹²

$$U_t + \mathbf{F}(U)_x = \mathbf{0}$$

$$\frac{d}{dt} \bar{U}_j(t) = -\frac{\mathbf{H}_{j+\frac{1}{2}} \left(U_{j+\frac{1}{2}}^-, U_{j+\frac{1}{2}}^+ \right) - \mathbf{H}_{j-\frac{1}{2}} \left(U_{j-\frac{1}{2}}^-, U_{j-\frac{1}{2}}^+ \right)}{\Delta x}, \quad j \neq J$$

Don't use unreliable "mixed" cell data!

$$U_{j-\frac{1}{2}}^+ = \mathcal{D}(\bar{U}_{j-2}, \bar{U}_{j-1}, \cancel{\bar{U}_j})$$

$$U_{j+\frac{1}{2}}^- = \mathcal{D}(\bar{U}_{j-1}, \cancel{\bar{U}_j}, \bar{U}_{j+1})$$

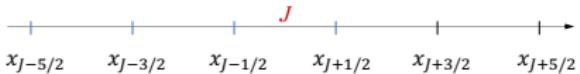
$$\underline{\bar{U}_{J-2}}$$

$$\underline{\bar{U}_{J-1}}$$

$$u_{J-1/2}^+$$

$$u_{J+1/2}^- \quad \underline{\bar{U}_{J+1}}$$

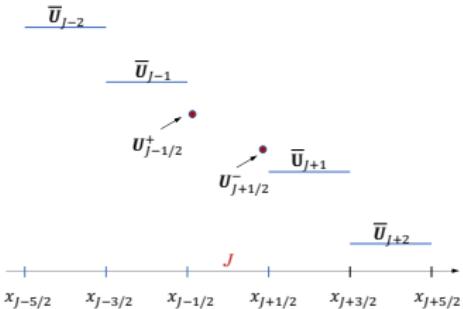
$$\underline{\bar{U}_{J+2}}$$



¹²Chertock, Karni, and Kurganov, 2008.

Interface Tracking Method – Main Idea¹³

Don't use unreliable "mixed" cell data!



- Instead

- Use the reliable single fluid data from the both sides of the interface to obtain the missing "mixed" cell information
- Interpolate in the phase space by solving the corresponding Riemann problem using the data from both sides of the "mixed" cell

Interface tracking methods are very robust in the 1-D case, but their extensions to multi-D problems are rather cumbersome! The accuracy is restricted to the first order at the interface!

¹³Chertock, Karni, and Kurganov, 2008.

Hybrid Multifluid Algorithm – 1-D¹⁴

$$\begin{pmatrix} \rho \\ \rho u \\ E \\ \rho\phi \end{pmatrix}_t + \begin{pmatrix} \rho u \\ \rho u^2 + p \\ u(E + p) \\ \rho u\phi \end{pmatrix}_x = \mathbf{0} \quad \Leftrightarrow \quad \mathbf{U}_t + \mathbf{F}(\mathbf{U})_x = \mathbf{0}$$

EOS: $p = (\gamma - 1) \left[E - \frac{\rho}{2} u^2 \right] - \gamma p_\infty$

Assume:

- A multifluid problem with two components

$$\gamma = \gamma_I, \quad p_\infty = p_{\infty,I}$$

$$\gamma = \gamma_{II}, \quad p_\infty = p_{\infty,II}$$

- There is only one material interface and ϕ is the level-set function used to determine its position. The case of a larger, but finite number of interfaces can be treated similarly.

¹⁴Chertock, Chu, and Kurganov, 2021.

Hybrid Multifluid Algorithm – 1-D

- We assume that at some time $t \geq 0$ the cell averages of the **conservative variables** are available:

$$\bar{\mathbf{U}}_j = (\bar{\rho}_j, \bar{\rho}u_j, \bar{E}_j, \bar{\rho}\phi_j)^\top$$

- We compute
 - values of **primitive variables**

$$\mathbf{V}_j = (\bar{\rho}_j, u_j, p_j, \phi_j)^\top$$

$$u_j = \frac{\bar{\rho}u_j}{\bar{\rho}_j}, \quad p_j = (\gamma_j - 1) \left[\bar{E}_j - \frac{(\bar{\rho}u})_j^2}{2\bar{\rho}_j} - \gamma_j(p_\infty)_j \right], \quad \phi_j = \frac{\bar{\rho}\phi_j}{\bar{\rho}_j}$$

- values of γ and p_∞

$$\gamma_j = \begin{cases} \gamma_I, & \text{if } \phi_j > 0, \\ \gamma_{II}, & \text{otherwise,} \end{cases} \quad (p_\infty)_j = \begin{cases} p_{\infty,I}, & \text{if } \phi_j > 0, \\ p_{\infty,II}, & \text{otherwise.} \end{cases}$$

- We say that cells C_J and C_{J+1} are the **interface cells** if

$$\phi_J(t) \cdot \phi_{J+1}(t) \leq 0$$

Hybrid Multifluid Algorithm – Main Idea

- $j \notin \{J, J + 1\}$ – consider the original system

$$\begin{pmatrix} \rho \\ \rho u \\ E \\ \rho \phi \end{pmatrix}_t + \begin{pmatrix} \rho u \\ \rho u^2 + p \\ u(E + p) \\ \rho u \phi \end{pmatrix}_x = \mathbf{0} \quad \Leftrightarrow \quad \mathbf{U}_t + \mathbf{F}(\mathbf{U})_x = \mathbf{0}$$

- $j \in \{J, J + 1\}$ – replace the E -equation with the p -equation¹⁵

$$\begin{pmatrix} \rho \\ \rho u \\ p \\ \rho \phi \end{pmatrix}_t + \begin{pmatrix} \rho u \\ \rho u^2 + p \\ up \\ \rho u \phi \end{pmatrix}_x = \begin{pmatrix} 0 \\ 0 \\ -[(\gamma - 1)p + \gamma p_\infty] u_x \\ 0 \end{pmatrix} \Leftrightarrow \mathbf{U}_t + \mathcal{F}(\mathbf{U})_x = B(\mathbf{U})\mathbf{U}_x$$

¹⁵Karni, 1996.

Hybrid Multifluid Algorithm – Main Idea

$j \notin \{J, J + 1\}$

$j \in \{J, J + 1\}$

Solve the *conservative* system

$$\mathbf{U}_t + \mathbf{F}(\mathbf{U})_x = \mathbf{0}$$

Solve the *nonconservative* system

$$\mathcal{U}_t + \mathcal{F}(\mathcal{U})_x = B(\mathcal{U})\mathcal{U}_x$$

Second-Order FV Method

Implement
central-upwind (CU) scheme

Implement path-conservative
central-upwind (PCCU) scheme

Fifth-Order FD Method

Implement
alternative WENO (A-WENO) scheme

Implement
path-conservative A-WENO scheme

Semi-Discrete CU scheme

$$\mathbf{U}_t + \mathbf{F}(\mathbf{U})_x = \mathbf{0}$$

$$\frac{d\bar{\mathbf{U}}_j}{dt} = -\frac{\mathbf{H}_{j+\frac{1}{2}} - \mathbf{H}_{j-\frac{1}{2}}}{\Delta x}, \quad j \notin \{J, J+1\}$$

- $\mathbf{H}_{j\pm\frac{1}{2}}$ are CU numerical fluxes¹⁶:

$$\mathbf{H}_{j+\frac{1}{2}} = \frac{a_{j+\frac{1}{2}}^+ \mathbf{F}(\mathbf{U}_{j+\frac{1}{2}}^-) - a_{j+\frac{1}{2}}^- \mathbf{F}(\mathbf{U}_{j+\frac{1}{2}}^+)}{a_{j+\frac{1}{2}}^+ - a_{j+\frac{1}{2}}^-} + \frac{a_{j+\frac{1}{2}}^+ a_{j+\frac{1}{2}}^-}{a_{j+\frac{1}{2}}^+ - a_{j+\frac{1}{2}}^-} \left(\mathbf{U}_{j+\frac{1}{2}}^+ - \mathbf{U}_{j+\frac{1}{2}}^- \right)$$

- $a_{j+\frac{1}{2}}^\pm$ are the one-sided local speeds of propagation obtained from the largest and the smallest eigenvalues of the Jacobian $\frac{\partial \mathbf{F}}{\partial \mathbf{U}}$:

$$a_{j+\frac{1}{2}}^\pm = \max \left\{ u_{j+\frac{1}{2}}^- \pm c_{j+\frac{1}{2}}^-, u_{j+\frac{1}{2}}^+ \pm c_{j+\frac{1}{2}}^+, 0 \right\}, \quad c := \sqrt{\gamma(p + p_\infty)/\rho}$$

¹⁶Kurganov, 2016.

Semi-Discrete CU scheme

$$\frac{d\bar{\mathbf{U}}_j}{dt} = -\frac{\mathbf{H}_{j+\frac{1}{2}} - \mathbf{H}_{j-\frac{1}{2}}}{\Delta x}, \quad j \notin \{J, J+1\}$$

Important!!!

- **Reconstruct primitive variables \mathbf{V}** since both the pressure and velocity are continuous across the material interface

$$\tilde{\mathbf{V}}_j(x, t) = \mathbf{V}_j(t) + (\mathbf{V}_x)_j(x - x_j), \quad x \in C_j \quad \Rightarrow \quad \mathbf{V}_{j+\frac{1}{2}}^{\pm}(t)$$

- **Use**

$$\tilde{\gamma}_j(x) = \begin{cases} \gamma_I, & \text{if } x < x_{J+\frac{1}{2}}, \\ \gamma_{II}, & \text{otherwise,} \end{cases}$$

$$(\tilde{p}_{\infty})_j(x) = \begin{cases} p_{\infty,I}, & \text{if } x < x_{J+\frac{1}{2}}, \\ p_{\infty,II}, & \text{otherwise} \end{cases}$$

$$\gamma_{j+\frac{1}{2}}^{\pm} = \gamma_j = \gamma_{j+1},$$

$$(p_{\infty})_{j+\frac{1}{2}}^{\pm} = (p_{\infty})_j = (p_{\infty})_{j+1}$$

$$\boxed{\{\bar{\mathbf{U}}_j(t)\} \rightarrow \{\mathbf{V}_j\} \rightarrow \left\{ \mathbf{V}_{j+\frac{1}{2}}^{\pm} \right\} \rightarrow \left\{ \mathbf{U}_{j+\frac{1}{2}}^{\pm} \right\} \rightarrow \left\{ \mathbf{H}_{j+\frac{1}{2}} \right\} \rightarrow \{\bar{\mathbf{U}}_j(t + \Delta t)\}}$$

Reformulating CU scheme

$$\mathbf{U}_t + \mathbf{F}(\mathbf{U})_x = \mathbf{0}$$

\Rightarrow

$$\frac{d\bar{\mathbf{U}}_j}{dt} = -\frac{\mathbf{H}_{j+\frac{1}{2}} - \mathbf{H}_{j-\frac{1}{2}}}{\Delta x}$$

$$\mathbf{U}_t + A(\mathbf{U})\mathbf{U}_x = \mathbf{0}$$

$$A(\mathbf{U}) = \frac{\partial \mathbf{F}(\mathbf{U})}{\partial \mathbf{U}}$$

\Rightarrow

$$\frac{d\bar{\mathbf{U}}_j}{dt} = ?$$

A straightforward discretization:

$$\cancel{A_j = \frac{1}{\Delta x} \int_{C_j} A(\mathbf{U}) \mathbf{U}_x dx}$$

Consistent only for smooth solution and doesn't account for the contribution of the nonconservative products at the cell interfaces.

Reformulating CU scheme

$$\frac{d\bar{\mathbf{U}}_j}{dt} = -\frac{\mathbf{H}_{j+\frac{1}{2}} - \mathbf{H}_{j-\frac{1}{2}}}{\Delta x}$$

⇓

$$\frac{d\bar{\mathbf{U}}_j}{dt} = -\frac{1}{\Delta x} \left[\underbrace{\mathbf{H}_{j+\frac{1}{2}} - \mathbf{F}(U_{j+\frac{1}{2}}^-)}_{\mathbf{D}_{j+\frac{1}{2}}^-} + \underbrace{\mathbf{F}(U_{j-\frac{1}{2}}^+) - \mathbf{H}_{j-\frac{1}{2}}}_{\mathbf{D}_{j-\frac{1}{2}}^+} + \mathbf{F}(U_{j+\frac{1}{2}}^-) - \mathbf{F}(U_{j-\frac{1}{2}}^+) \right]$$

$$\frac{d\bar{\mathbf{U}}_j}{dt} = -\frac{1}{\Delta x} \left[\mathbf{D}_{j+\frac{1}{2}}^- + \mathbf{D}_{j-\frac{1}{2}}^+ + \mathbf{F}(U_{j+\frac{1}{2}}^-) - \mathbf{F}(U_{j-\frac{1}{2}}^+) \right]$$

$$\frac{d\bar{\mathbf{U}}_j}{dt} = -\frac{1}{\Delta x} \left[\underbrace{\mathbf{D}_{j+\frac{1}{2}}^- + \mathbf{D}_{j-\frac{1}{2}}^+}_? + \underbrace{\int_{C_j} A(\tilde{\mathbf{U}}_j(x)) (\tilde{\mathbf{U}}_j(x))_x dx}_{\mathbf{A}_j} \right]$$

Recall: A piecewise-linear reconstruction:

$$\tilde{\mathbf{U}}_j(x) = \bar{\mathbf{U}}_j + (\mathbf{U}_x)_j (x - x_j), \quad x \in C_j$$

Reformulating CU scheme

$$\mathbf{D}_{j+\frac{1}{2}}^- = \mathbf{H}_{j+\frac{1}{2}} - \mathbf{F}(\mathbf{U}_{j+\frac{1}{2}}^-), \quad \mathbf{D}_{j-\frac{1}{2}}^+ = \mathbf{F}(\mathbf{U}_{j-\frac{1}{2}}^+) - \mathbf{H}_{j-\frac{1}{2}}$$

CU fluxes:

$$\mathbf{H}_{j+\frac{1}{2}} = \frac{a_{j+\frac{1}{2}}^+ \mathbf{F}(\mathbf{U}_{j+\frac{1}{2}}^-) - a_{j+\frac{1}{2}}^- \mathbf{F}(\mathbf{U}_{j+\frac{1}{2}}^+)}{a_{j+\frac{1}{2}}^+ - a_{j+\frac{1}{2}}^-} + \frac{a_{j+\frac{1}{2}}^+ a_{j+\frac{1}{2}}^-}{a_{j+\frac{1}{2}}^+ - a_{j+\frac{1}{2}}^-} (\mathbf{U}_{j+\frac{1}{2}}^+ - \mathbf{U}_{j+\frac{1}{2}}^-)$$

\Updownarrow

$$\mathbf{D}_{j+\frac{1}{2}}^- = \frac{1 - \alpha_{j+\frac{1}{2}}}{2} \left[\underbrace{\mathbf{F}(\mathbf{U}_{j+\frac{1}{2}}^+) - \mathbf{F}(\mathbf{U}_{j+\frac{1}{2}}^-)}_{?} \right] - \frac{\beta_{j+\frac{1}{2}}}{2} (\mathbf{U}_{j+\frac{1}{2}}^+ - \mathbf{U}_{j+\frac{1}{2}}^-)$$

$$\alpha_{j+\frac{1}{2}} = \frac{a_{j+\frac{1}{2}}^+ + a_{j+\frac{1}{2}}^-}{a_{j+\frac{1}{2}}^+ - a_{j+\frac{1}{2}}^-}, \quad \beta_{j+\frac{1}{2}} = \frac{-2a_{j+\frac{1}{2}}^+ a_{j+\frac{1}{2}}^-}{a_{j+\frac{1}{2}}^+ - a_{j+\frac{1}{2}}^-}$$

Reformulating CU scheme

$$\mathbf{D}_{j+\frac{1}{2}}^- = \frac{1 - \alpha_{j+\frac{1}{2}}}{2} \left[\underbrace{\mathbf{F}(\mathbf{U}_{j+\frac{1}{2}}^+) - \mathbf{F}(\mathbf{U}_{j+\frac{1}{2}}^-)}_{?} \right] - \frac{\beta_{j+\frac{1}{2}}}{2} (\mathbf{U}_{j+\frac{1}{2}}^+ - \mathbf{U}_{j+\frac{1}{2}}^-)$$

Consider a sufficiently smooth path $\Psi_{j+\frac{1}{2}}(s) := \Psi_{j+\frac{1}{2}}\left(s; \mathbf{U}_{j+\frac{1}{2}}^-, \mathbf{U}_{j+\frac{1}{2}}^+\right)$:

$$\Psi : [0, 1] \times \mathbb{R}^N \times \mathbb{R}^N \rightarrow \mathbb{R}^N,$$

$$\Psi_{j+\frac{1}{2}}\left(0; \mathbf{U}_{j+\frac{1}{2}}^-, \mathbf{U}_{j+\frac{1}{2}}^+\right) = \mathbf{U}_{j+\frac{1}{2}}^-, \quad \Psi_{j+\frac{1}{2}}\left(1; \mathbf{U}_{j+\frac{1}{2}}^-, \mathbf{U}_{j+\frac{1}{2}}^+\right) = \mathbf{U}_{j+\frac{1}{2}}^+$$

⇓

$$\mathbf{D}_{j+\frac{1}{2}}^- = \frac{1 - \alpha_{j+\frac{1}{2}}}{2} \underbrace{\int_0^1 A\left(\Psi_{j+\frac{1}{2}}(s)\right) \left(\Psi_{j+\frac{1}{2}}(s)\right)_s ds}_{A_{\Psi, j+\frac{1}{2}}} - \frac{\beta_{j+\frac{1}{2}}}{2} (\mathbf{U}_{j+\frac{1}{2}}^+ - \mathbf{U}_{j+\frac{1}{2}}^-)$$

Reformulating CU scheme

$$\mathbf{U}_t + A(\mathbf{U})\mathbf{U}_x = \mathbf{0} \quad \Rightarrow \quad \frac{d\bar{\mathbf{U}}_j}{dt} = -\frac{1}{\Delta x} \left[\mathbf{D}_{j+\frac{1}{2}}^- + \mathbf{D}_{j-\frac{1}{2}}^+ + \mathbf{A}_j \right]$$

Here:

$$\begin{aligned} \mathbf{D}_{j+\frac{1}{2}}^\pm &= \frac{1 \pm \alpha_{j+\frac{1}{2}}}{2} \mathbf{A}_{\Psi, j+\frac{1}{2}} \pm \frac{\beta_{j+\frac{1}{2}}}{2} \left(\mathbf{U}_{j+\frac{1}{2}}^+ - \mathbf{U}_{j+\frac{1}{2}}^- \right) \\ \alpha_{j+\frac{1}{2}} &= \frac{a_{j+\frac{1}{2}}^+ + a_{j+\frac{1}{2}}^-}{a_{j+\frac{1}{2}}^+ - a_{j+\frac{1}{2}}^-}, \quad \beta_{j+\frac{1}{2}} = \frac{-2a_{j+\frac{1}{2}}^+ a_{j+\frac{1}{2}}^-}{a_{j+\frac{1}{2}}^+ - a_{j+\frac{1}{2}}^-} \end{aligned}$$

$$\mathbf{A}_{\Psi, j+\frac{1}{2}} := \int_0^1 A\left(\Psi_{j+\frac{1}{2}}(s)\right) \left(\Psi_{j+\frac{1}{2}}(s)\right)_s ds, \quad \mathbf{A}_j := \int_{C_j} A\left(\tilde{\mathbf{U}}_j(x)\right) \left(\tilde{\mathbf{U}}_j(x)\right)_x dx$$

$$\Psi_{j+\frac{1}{2}}(s) := \Psi_{j+\frac{1}{2}}\left(s; \mathbf{U}_{j+\frac{1}{2}}^-, \mathbf{U}_{j+\frac{1}{2}}^+\right), \quad \tilde{\mathbf{U}}_j(x) = \bar{\mathbf{U}}_j + (\mathbf{U}_x)_j(x-x_j), \quad x \in C_j$$

Hybrid Multifluid Algorithm – Main Idea

$j \notin \{J, J + 1\}$

$j \in \{J, J + 1\}$

Solve the *conservative* system

$$\mathbf{U}_t + \mathbf{F}(\mathbf{U})_x = \mathbf{0}$$

Solve the *nonconservative* system

$$\mathcal{U}_t + \mathcal{F}(\mathcal{U})_x = B(\mathcal{U})\mathcal{U}_x$$

Second-Order FV Method

Implement
central-upwind (CU) scheme

Implement path-conservative
central-upwind (PCCU) scheme

Fifth-Order FD Method

Implement
alternative WENO (A-WENO) scheme

Implement
path-conservative A-WENO scheme

Semi-Discrete PCCU scheme

$$\mathcal{U}_t + \mathcal{F}(\mathcal{U})_x = B(\mathcal{U})\mathcal{U}_x$$

$$\begin{pmatrix} \rho \\ \rho u \\ p \\ \rho\phi \end{pmatrix}_t + \begin{pmatrix} \rho u \\ \rho u^2 + p \\ up \\ \rho u\phi \end{pmatrix}_x = \begin{pmatrix} 0 \\ 0 \\ -[(\gamma - 1)p + \gamma p_\infty] u_x \\ 0 \end{pmatrix}$$

$$= \underbrace{\begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ \frac{[(\gamma - 1)p + \gamma p_\infty] u}{\rho} & \frac{(1 - \gamma)p - \gamma p_\infty}{\rho} & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}}_{B(\mathcal{U})} \begin{pmatrix} \rho \\ \rho u \\ p \\ \rho\phi \end{pmatrix}_x$$

Semi-Discrete PCCU Scheme

$$\mathcal{U}_t + \mathcal{F}(\mathcal{U})_x = B(\mathcal{U})\mathcal{U}_x$$

⇓

$$\mathcal{U}_t + \mathcal{A}(\mathcal{U})\mathcal{U}_x = 0, \quad \mathcal{A}(\mathcal{U}) := \frac{\partial \mathcal{F}(\mathcal{U})}{\partial \mathcal{U}} - B(\mathcal{U})$$

⇓

$$\frac{d\bar{\mathbf{U}}_j}{dt} = -\frac{1}{\Delta x} \left[\mathbf{D}_{j+\frac{1}{2}}^- + \mathbf{D}_{j-\frac{1}{2}}^+ + \mathbf{A}_j \right], \quad j \in \{J, J+1\}$$

⇓

$$\begin{aligned} \frac{d\mathcal{U}_j}{dt} = & -\frac{1}{\Delta x} \left[\underbrace{\mathcal{H}_{j+\frac{1}{2}} - \mathcal{H}_{j-\frac{1}{2}}}_{\text{CU fluxes}} \right. \\ & \left. - \mathbf{B}_j - \underbrace{\frac{a_{j-\frac{1}{2}}^+}{a_{j-\frac{1}{2}}^+ - a_{j-\frac{1}{2}}^-} \mathbf{B}_{\Psi, j-\frac{1}{2}} + \frac{a_{j+\frac{1}{2}}^-}{a_{j+\frac{1}{2}}^+ - a_{j+\frac{1}{2}}^-} \mathbf{B}_{\Psi, j+\frac{1}{2}}}_{\text{discretization of the nonconservative terms}} \right] \end{aligned}$$

Semi-Discrete PCCU scheme

$$\mathcal{U}_t + \mathcal{F}(\mathcal{U})_x = B(\mathcal{U})\mathcal{U}_x$$

$$\begin{aligned} \frac{d\mathcal{U}_j}{dt} = & -\frac{1}{\Delta x} \left[\mathcal{H}_{j+\frac{1}{2}} - \mathcal{H}_{j-\frac{1}{2}} \right. \\ & \left. - \mathbf{B}_j - \frac{a_{j-\frac{1}{2}}^+}{a_{j-\frac{1}{2}}^+ - a_{j-\frac{1}{2}}^-} \mathbf{B}_{\Psi,j-\frac{1}{2}} + \frac{a_{j+\frac{1}{2}}^-}{a_{j+\frac{1}{2}}^+ - a_{j+\frac{1}{2}}^-} \mathbf{B}_{\Psi,j+\frac{1}{2}} \right], \quad j \in \{J, J+1\} \end{aligned}$$

We use a piecewise linear reconstruction and a linear path

$$\mathcal{H}_{j+\frac{1}{2}} = \frac{a_{j+\frac{1}{2}}^+ \mathcal{F}(\mathcal{U}_{j+\frac{1}{2}}^-) - a_{j+\frac{1}{2}}^- \mathcal{F}(\mathcal{U}_{j+\frac{1}{2}}^+)}{a_{j+\frac{1}{2}}^+ - a_{j+\frac{1}{2}}^-} + \frac{a_{j+\frac{1}{2}}^+ a_{j+\frac{1}{2}}^-}{a_{j+\frac{1}{2}}^+ - a_{j+\frac{1}{2}}^-} (\mathcal{U}_{j+\frac{1}{2}}^+ - \mathcal{U}_{j+\frac{1}{2}}^-)$$

$$\mathbf{B}_j = \left(0, 0, - \int_{C_j} [(\tilde{\gamma}_j(x) - 1)\tilde{p}_j(x) + \tilde{\gamma}_j(x)(\tilde{p}_\infty)_j(x)] (u_x)_j dx, 0 \right)^\top$$

$$\mathbf{B}_{\Psi,j+\frac{1}{2}} = \left(0, 0, \int_0^1 B(p_{j+\frac{1}{2}}(s))(u_{j+\frac{1}{2}})_s ds, 0 \right)^\top$$

Hybrid Multifluid Algorithm – Main Idea

$j \notin \{J, J + 1\}$

$j \in \{J, J + 1\}$

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$$\mathbf{U}_t + \mathbf{F}(\mathbf{U})_x = \mathbf{0}$$

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Second-Order FV Method

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Fifth-Order FD Method

Implement
alternative WENO (A-WENO) scheme

Implement
path-conservative A-WENO scheme

Fifth-Order A-WENO Scheme¹⁸

$$\mathbf{U}_t + \mathbf{F}(\mathbf{U})_x = \mathbf{0} \quad \Rightarrow \quad \frac{d\mathbf{U}_j}{dt} = -\frac{\mathfrak{H}_{j+\frac{1}{2}} - \mathfrak{H}_{j-\frac{1}{2}}}{\Delta x}, \quad j \neq \{J, J+1\}$$

- $\mathbf{U}_j(t) \approx \mathbf{U}(x_j, t)$
- $\mathfrak{H}_{j+\frac{1}{2}}$ is the fifth-order numerical flux:

$$\mathfrak{H}_{j+\frac{1}{2}} = \mathbf{H}_{j+\frac{1}{2}} - \frac{1}{24}(\Delta x)^2 (\mathbf{F}_{xx})_{j+\frac{1}{2}} + \frac{7}{5760}(\Delta x)^4 (\mathbf{F}_{xxxx})_{j+\frac{1}{2}}$$

- $\mathbf{H}_{j+\frac{1}{2}} = \mathbf{H}(\mathbf{U}_{j+\frac{1}{2}}^\pm)$ is the FV numerical flux with a **fifth-order accurate** (WENO-Z)¹⁷ reconstruction applied, as before, to primitive variables \mathbf{V}_j
- $(\mathbf{F}_{xx})_{j+\frac{1}{2}}$ and $(\mathbf{F}_{xxxx})_{j+\frac{1}{2}}$ are computed using the second- and fourth-order finite differences

¹⁷Wang, Li, Gao, and Don, 2018.

¹⁸Wang, Don, Garg, and Kurganov, 2020.

Fifth-Order Path-Conservative A-WENO Scheme¹⁹

$$\mathcal{U}_t + \mathcal{F}(\mathcal{U})_x = B(\mathcal{U})\mathcal{U}_x , \quad j \in \{J, J+1\}$$

$$\begin{aligned} \frac{d\mathcal{U}_j}{dt} = & -\frac{1}{\Delta x} \left[\mathcal{H}_{j+\frac{1}{2}} - \mathcal{H}_{j-\frac{1}{2}} \right. \\ & - \mathbf{B}_j - \frac{a_{j-\frac{1}{2}}^+}{a_{j-\frac{1}{2}}^+ - a_{j-\frac{1}{2}}^-} \mathbf{B}_{\Psi,j-\frac{1}{2}} + \frac{a_{j+\frac{1}{2}}^-}{a_{j+\frac{1}{2}}^+ - a_{j+\frac{1}{2}}^-} \mathbf{B}_{\Psi,j+\frac{1}{2}} \\ & \left. + \frac{\Delta x}{24} \left[(\mathbf{K}_{xx})_{j+\frac{1}{2}} - (\mathbf{K}_{xx})_{j-\frac{1}{2}} \right] - \frac{7}{5760} (\Delta x)^3 \left[(\mathbf{K}_{xxxx})_{j+\frac{1}{2}} - (\mathbf{K}_{xxxx})_{j-\frac{1}{2}} \right] \right] \end{aligned}$$

where

$$\mathbf{K}(\mathcal{U}(\cdot, t)) = \mathcal{F}(\mathcal{U}(x, t)) - \int_{-\infty}^x B(\mathcal{U}(\xi, t))\mathcal{U}_x(\xi, t) d\xi$$

¹⁹Chu, Kurganov, and Na, 2021.

Mixed-Order Approach

Algorithm

Reconstruct all of the required point values using a WENO-Z interpolant

Check monotonicity for the following sequences:

$$\left(\rho_j, \rho_{j+\frac{1}{2}}^-, \rho_{j+\frac{1}{2}}^+, \rho_{j+1} \right), \quad \left(u_j, u_{j+\frac{1}{2}}^-, u_{j+\frac{1}{2}}^+, u_{j+1} \right), \quad \left(p_j, p_{j+\frac{1}{2}}^-, p_{j+\frac{1}{2}}^+, p_{j+1} \right)$$

Check if the pressure profile is locally smooth, namely,

$$\frac{|p_{j+\frac{1}{2}}^+ - p_{j+\frac{1}{2}}^-|}{\max \left\{ p_{j+\frac{1}{2}}^+, p_{j+\frac{1}{2}}^- \right\}} < C(\Delta x)^2$$

*if the monotonicity and smoothness conditions are satisfied at $x = x_{j+\frac{1}{2}}$
then*

use the fifth-order A-WENO fluxes

else

switch locally to the second-order CU fluxes

Numerical Examples

- 1-D examples

- Shock-tube problem
- Stiff shock-tube problem
- Water-air model problem

$$\phi(x, 0) = \begin{cases} 1, & x \in \Omega_I, \\ -1, & x \in \Omega_{II} \end{cases}$$

- 2-D examples

- Helium bubble problem
- R22 bubble problem

$$\phi(x, y, 0) = \begin{cases} 1, & (x, y) \in \Omega_I, \\ -1, & (x, y) \in \Omega_{II} \end{cases}$$

Time evolution: three-stage third-order strong SSP Runge-Kutta method²⁰; CFL=0.3

smoothness constant: C = 1 (1-D) and C = 5 (2-D)

²⁰Gottlieb, Shu, and Tadmor, 2001.

Shock-Tube Problem

Consider

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

$$(\rho u)_t + (\rho u^2 + p)_x = 0$$

$$E_t + [u(E + p)]_x = 0$$

$$(\rho \phi)_t + (\rho u \phi)_x = 0$$

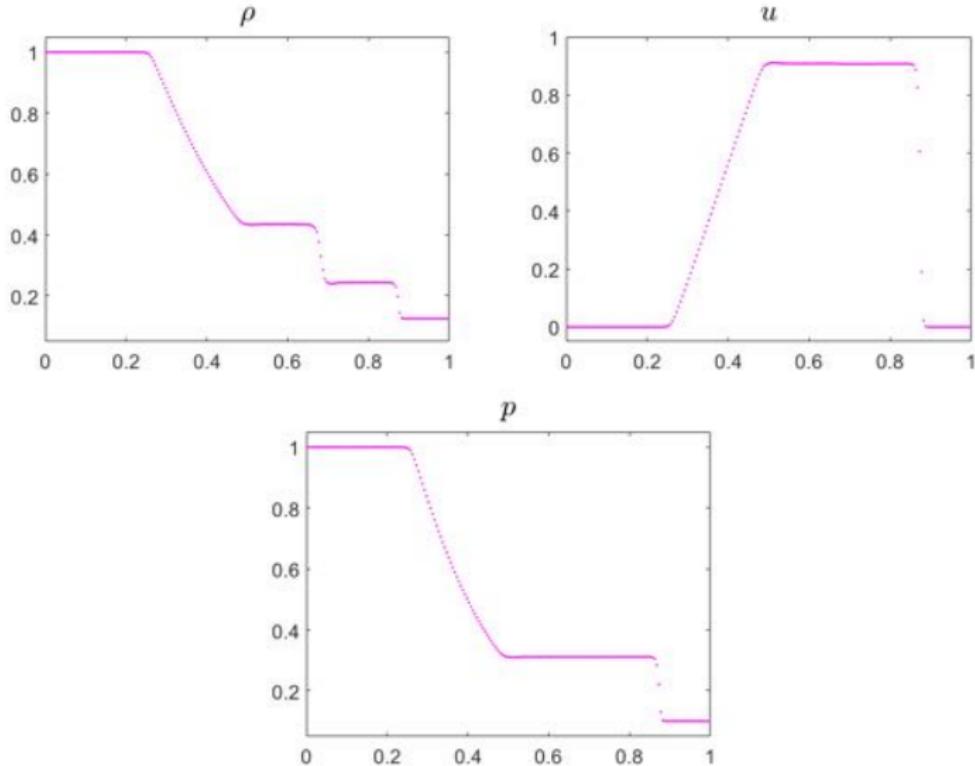
combined with the EOS

$$p = (\gamma - 1) \left[E - \frac{1}{2} \rho u^2 \right] - \gamma p_\infty$$

Initial condition:

$$(\rho, u, p; \gamma, p_\infty) = \begin{cases} (1.000, 0, 1.0; 1.4, 0), & x < 0.5 \\ (0.125, 0, 0.1; 1.6, 0), & x > 0.5 \end{cases}$$

Shock-Tube Problem



Mixed-order A-WENO scheme: $\Delta x = 1/200, t = 0.2$

Shock-Tube Problem

Relative conservation error in the computation of the total energy E :

$$\text{err} := \frac{\sum_j \bar{E}_j(t) - \sum_j \bar{E}_j(0)}{\sum_j \bar{E}_j(0)}$$

Δx	err	rate
1/200	8.35e-4	–
1/400	5.84e-4	0.52
1/800	4.58e-4	0.35
1/1600	2.70e-4	0.76
1/3200	1.62e-4	0.74

Stiff Shock-Tube Problem

Consider

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

$$(\rho u)_t + (\rho u^2 + p)_x = 0$$

$$E_t + [u(E + p)]_x = 0$$

$$(\rho \phi)_t + (\rho u \phi)_x = 0$$

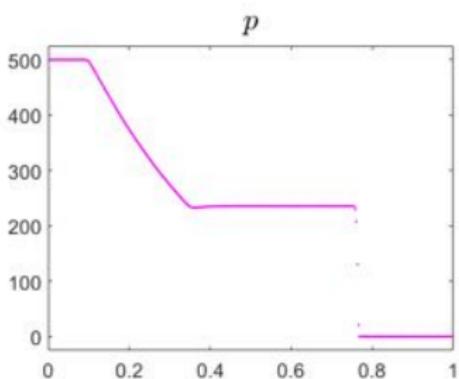
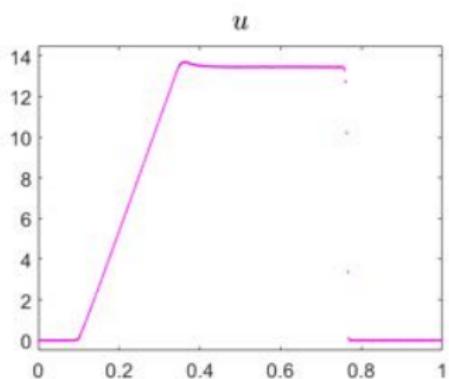
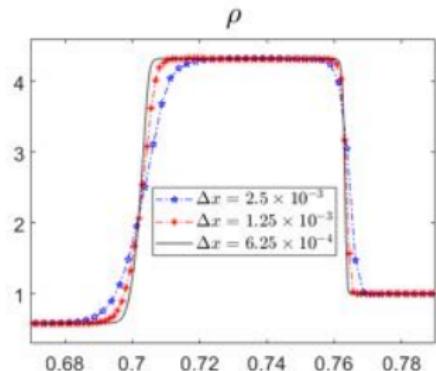
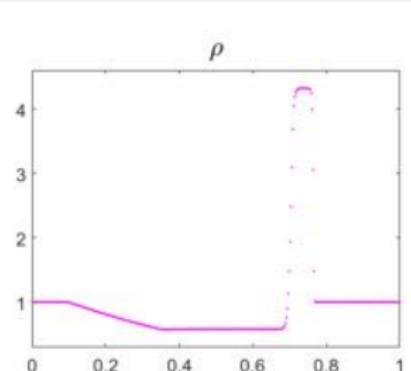
combined with the EOS

$$p = (\gamma - 1) \left[E - \frac{1}{2} \rho u^2 \right] - \gamma p_\infty$$

Initial condition:

$$(\rho, u, p; \gamma, p_\infty) = \begin{cases} (1, 0, 500; 1.4, 0), & x < 0.5 \\ (1, 0, 0.2; 1.6, 0), & x > 0.5 \end{cases}$$

Stiff Shock-Tube Problem



Mixed-order A-WENO scheme: $\Delta x = 1/400, t = 0.015$

Shock-Tube Problem

Relative conservation error in the computation of the total energy E :

$$\text{err} := \frac{\sum_j \bar{E}_j(t) - \sum_j \bar{E}_j(0)}{\sum_j \bar{E}_j(0)}$$

Δx	err	rate
1/400	1.82e-3	–
1/800	8.12e-4	1.16
1/1600	5.27e-4	0.62
1/3200	3.74e-4	0.49
1/6400	2.50e-4	0.58

Water-Air Model with the Stiff Equation of State

Consider

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

$$(\rho u)_t + (\rho u^2 + p)_x = 0$$

$$E_t + [u(E + p)]_x = 0$$

$$(\rho \phi)_t + (\rho u \phi)_x = 0$$

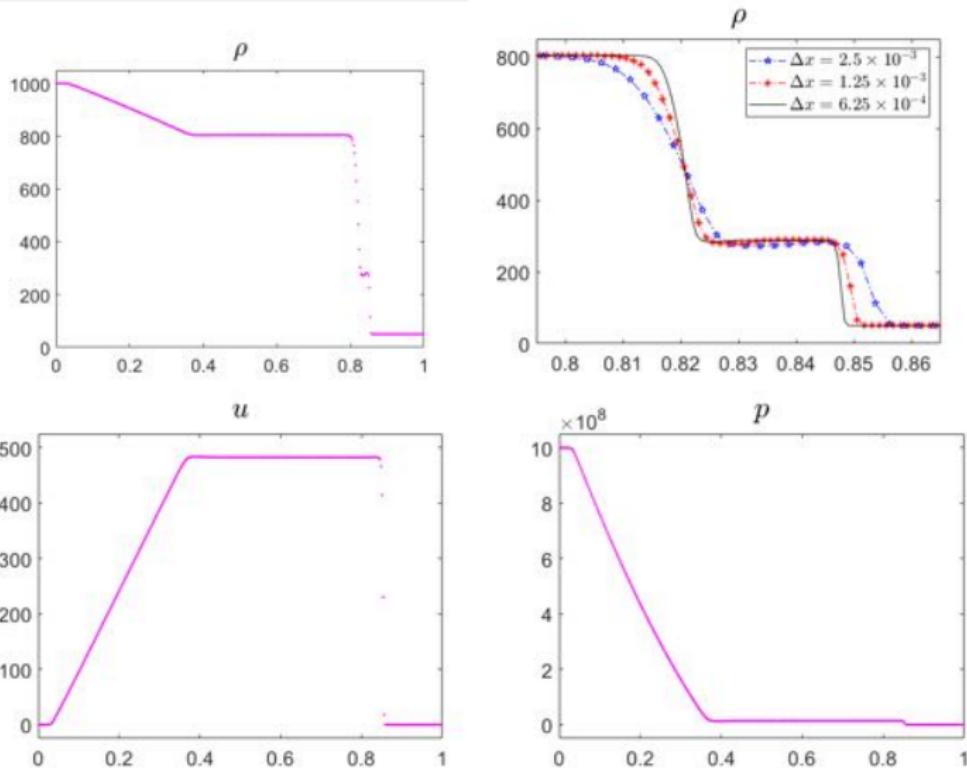
combined with the EOS

$$p = (\gamma - 1) \left[E - \frac{1}{2} \rho u^2 \right] - \gamma p_\infty$$

Initial condition:

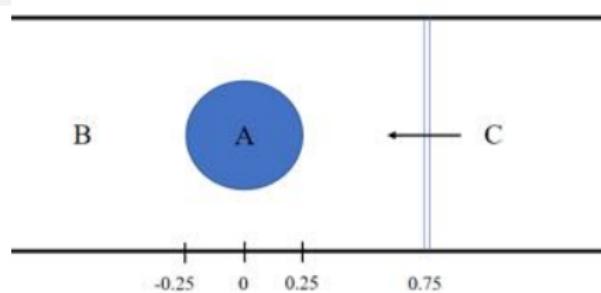
$$(\rho, u, p; \gamma, p_\infty) = \begin{cases} (1000, 0, 10^9; 4.4, 6 \cdot 10^8), & x < 0.7 \\ (50, 0, 10^5; 1.4, 0), & x > 0.7 \end{cases}$$

Water-Air Model with the Stiff Equation of State



Mixed-order A-WENO scheme: $\Delta x = 1/400, t = 0.00025$

2-D Examples



Consider

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

$$(\rho u)_t + (\rho u^2 + p)_x + (\rho uv)_y = 0$$

$$(\rho v)_t + (\rho uv)_x + (\rho v^2 + p)_y = 0$$

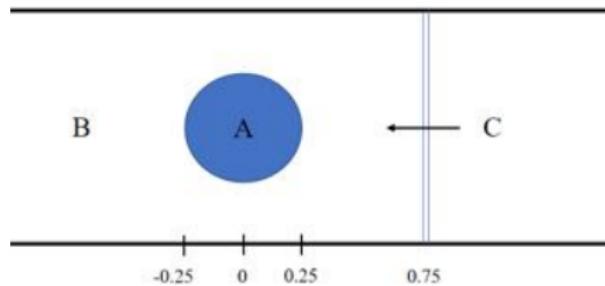
$$E_t + [u(E + p)]_x + [v(E + p)]_y = 0$$

$$(\rho\phi)_t + (\rho u\phi)_x + (\rho v\phi)_y = 0$$

combined with the EOS

$$p = (\gamma - 1) \left[E - \frac{1}{2} \rho u^2 \right] - \gamma p_\infty$$

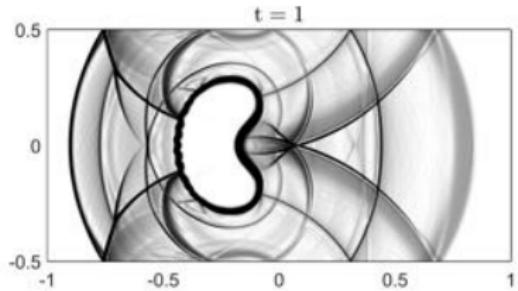
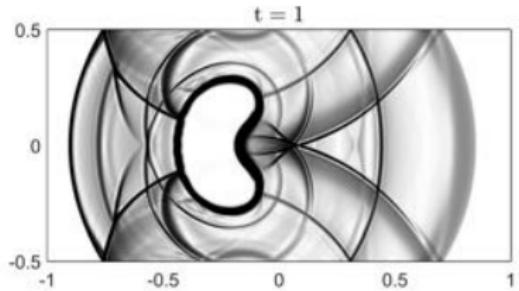
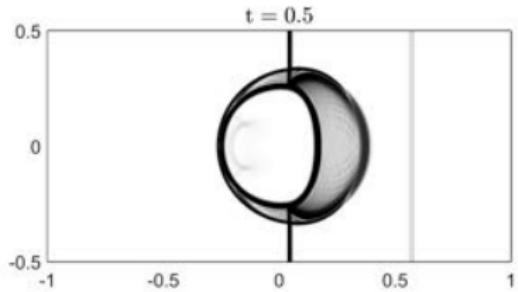
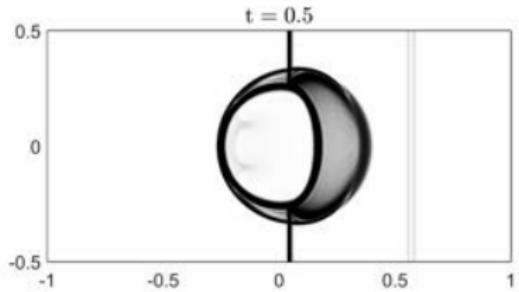
Helium Bubble



$$(\rho, u, p; \gamma, p_\infty) = \begin{cases} (4/29, 0, 0, 1; \textcolor{red}{5/3}, 0), & \text{in region A} \\ (1, 0, 0, 1; \textcolor{red}{1.4}, 0), & \text{in region B} \\ (4/3, -0.3535, 0, 1.5; \textcolor{red}{1.4}, 0), & \text{in region C} \end{cases}$$

The top and bottom boundaries are solid walls, while the left and right boundaries are open

Helium Bubble

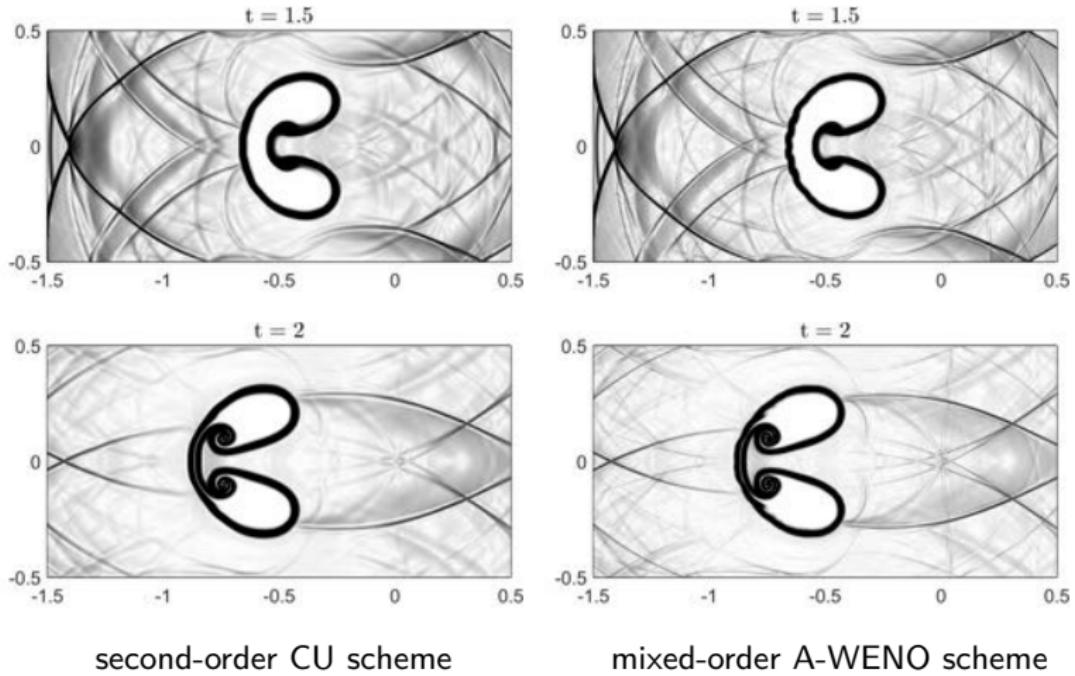


second-order CU scheme

mixed-order A-WENO scheme

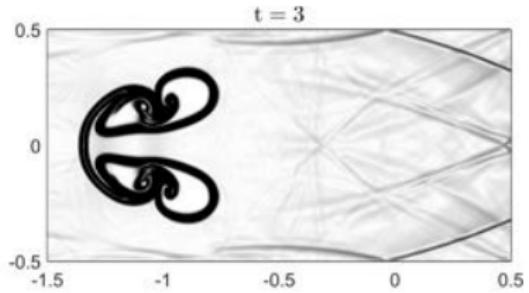
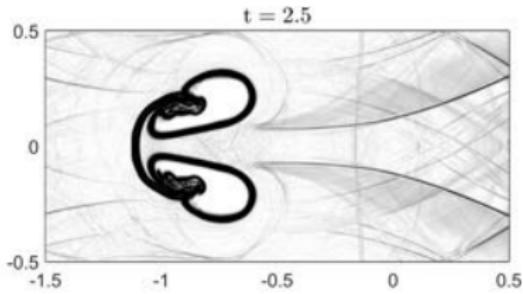
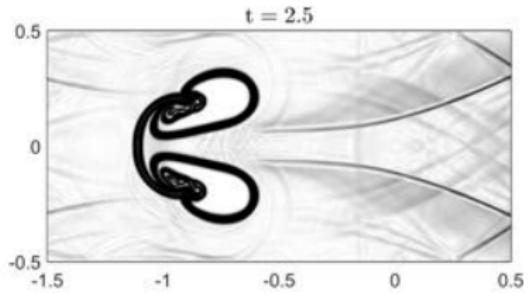
$$\Delta x = \Delta y = 1/500$$

Helium Bubble

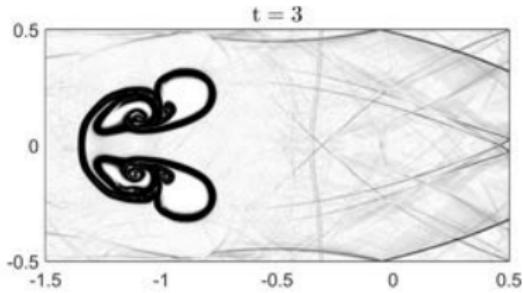


$$\Delta x = \Delta y = 1/500$$

Helium Bubble



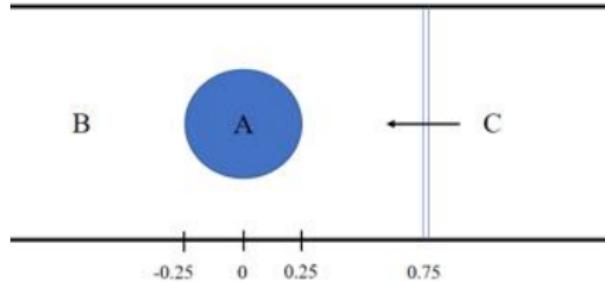
second-order CU scheme



mixed-order A-WENO scheme

$$\Delta x = \Delta y = 1/500$$

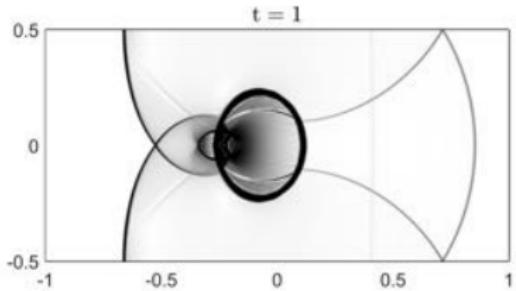
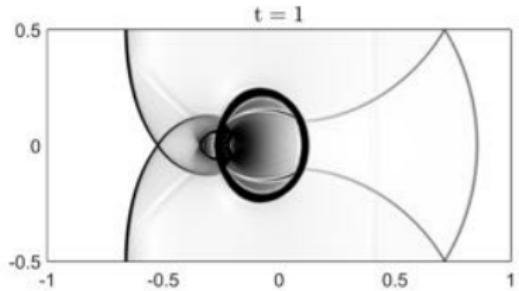
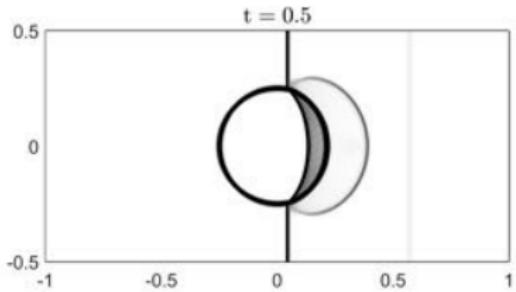
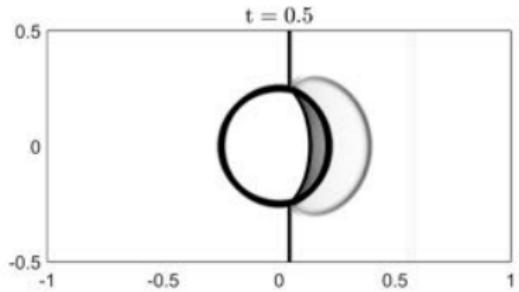
R22 Bubble



$$(\rho, u, p; \gamma, p_\infty) = \begin{cases} (3.1538, 0, 0, 1; \textcolor{red}{1.249}, 0), & \text{in region A} \\ (1, 0, 0, 1; \textcolor{red}{1.4}, 0), & \text{in region B} \\ (4/3, -0.3535, 0, 1.5; \textcolor{red}{1.4}, 0), & \text{in region C} \end{cases}$$

The top and bottom boundaries are solid walls, while the left and right boundaries are open

Helium Bubble

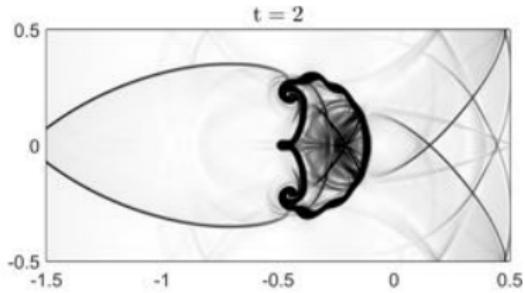
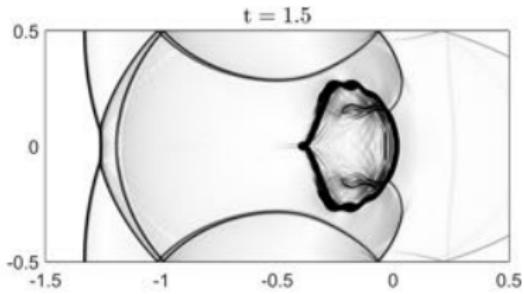
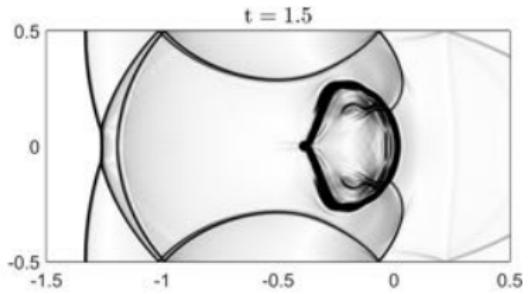


second-order CU scheme

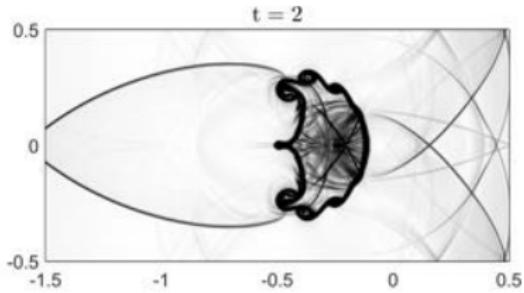
mixed-order A-WENO scheme

$$\Delta x = \Delta y = 1/500$$

Helium Bubble



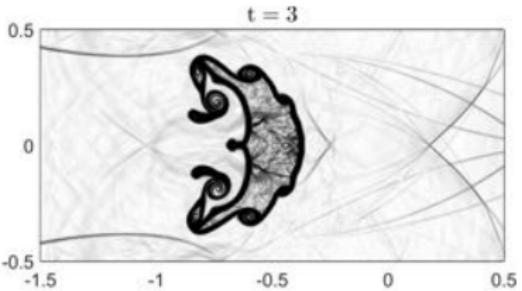
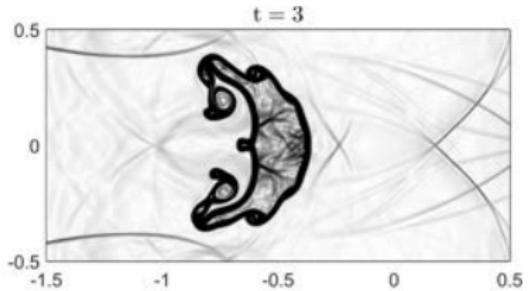
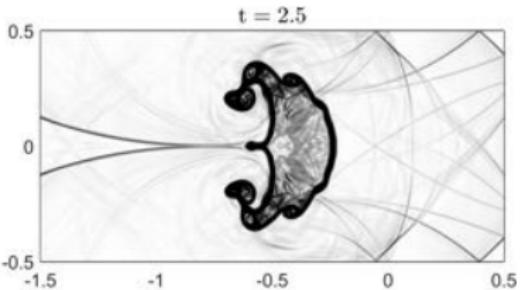
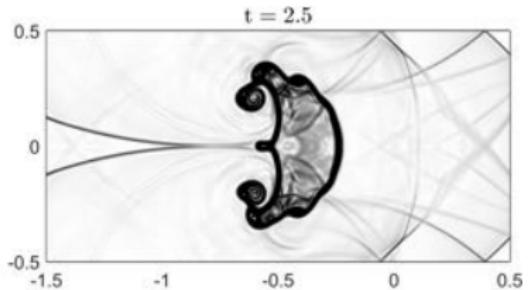
second-order CU scheme



mixed-order A-WENO scheme

$$\Delta x = \Delta y = 1/500$$

Helium Bubble



second-order CU scheme

mixed-order A-WENO scheme

$$\Delta x = \Delta y = 1/500$$

Thank you!

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- (1998). "Generalization of the ROE scheme for the computation of mixture of perfect gases". In: *Rech. Aéronaut.* 6, pp. 31–43.
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