NAG Library Routine Document

D03PWF

Note: before using this routine, please read the Users' Note for your implementation to check the interpretation of **bold italicised** terms and other implementation-dependent details.

1   Purpose

D03PWF calculates a numerical flux function using a modified HLL (Harten–Lax–van Leer) Approximate Riemann Solver for the Euler equations in conservative form. It is designed primarily for use with the upwind discretization schemes D03PFF, D03PLF or D03PSF, but may also be applicable to other conservative upwind schemes requiring numerical flux functions.

2   Specification

```
SUBROUTINE D03PWF (ULEFT, URIGHT, GAMMA, FLUX, IFAIL)

INTEGER          IFAIL
REAL (KIND=nag_wp) ULEFT(3), URIGHT(3), GAMMA, FLUX(3)
```

3   Description

D03PWF calculates a numerical flux function at a single spatial point using a modified HLL (Harten–Lax–van Leer) Approximate Riemann Solver (see Toro (1992), Toro (1996) and Toro *et al.* (1994)) for the Euler equations (for a perfect gas) in conservative form. You must supply the *left* and *right* solution values at the point where the numerical flux is required, i.e., the initial left and right states of the Riemann problem defined below. In D03PFF, D03PLF and D03PSF, the left and right solution values are derived automatically from the solution values at adjacent spatial points and supplied to the subroutine argument NUMFLX from which you may call D03PWF.

The Euler equations for a perfect gas in conservative form are:

$$\frac{\partial U}{\partial t} + \frac{\partial F}{\partial x} = 0, \tag{1}$$

with

$$U = \begin{bmatrix} \rho \\ m \\ e \end{bmatrix} \quad \text{and} \quad F = \begin{bmatrix} m \\ \frac{m^2}{\rho} + (\gamma - 1)\left(e - \frac{m^2}{2\rho}\right) \\ \frac{me}{\rho} + \frac{m}{\rho}(\gamma - 1)\left(e - \frac{m^2}{2\rho}\right) \end{bmatrix}, \tag{2}$$

where ρ is the density, m is the momentum, e is the specific total energy and γ is the (constant) ratio of specific heats. The pressure p is given by

$$p = (\gamma - 1)\left(e - \frac{\rho u^2}{2}\right), \tag{3}$$

where $u = m/\rho$ is the velocity.

The routine calculates an approximation to the numerical flux function $F(U_L, U_R) = F(U^*(U_L, U_R))$, where $U = U_L$ and $U = U_R$ are the left and right solution values, and $U^*(U_L, U_R)$ is the intermediate state $\omega(0)$ arising from the similarity solution $U(y, t) = \omega(y/t)$ of the Riemann problem defined by

$$\frac{\partial U}{\partial t} + \frac{\partial F}{\partial y} = 0, \tag{4}$$

with U and F as in (2), and initial piecewise constant values $U = U_L$ for $y < 0$ and $U = U_R$ for $y > 0$. The spatial domain is $-\infty < y < \infty$, where $y = 0$ is the point at which the numerical flux is required.

4 References

Toro E F (1992) The weighted average flux method applied to the Euler equations *Phil. Trans. R. Soc. Lond.* **A341** 499–530

Toro E F (1996) *Riemann Solvers and Upwind Methods for Fluid Dynamics* Springer–Verlag

Toro E F, Spruce M and Spears W (1994) Restoration of the contact surface in the HLL Riemann solver *J. Shock Waves* **4** 25–34

5 Parameters

1:     ULEFT(3) – REAL (KIND=nag_wp) array   *Input*

On entry: $\text{ULEFT}(i)$ must contain the left value of the component U_i, for $i = 1, 2, 3$. That is, ULEFT(1) must contain the left value of ρ, ULEFT(2) must contain the left value of m and ULEFT(3) must contain the left value of e.

Constraints:

         $\text{ULEFT}(1) \geq 0.0$;
         Left pressure, $pl \geq 0.0$, where pl is calculated using (3).

2:     URIGHT(3) – REAL (KIND=nag_wp) array   *Input*

On entry: $\text{URIGHT}(i)$ must contain the right value of the component U_i, for $i = 1, 2, 3$. That is, URIGHT(1) must contain the right value of ρ, URIGHT(2) must contain the right value of m and URIGHT(3) must contain the right value of e.

Constraints:

         $\text{URIGHT}(1) \geq 0.0$;
         Right pressure, $pr \geq 0.0$, where pr is calculated using (3).

3:     GAMMA – REAL (KIND=nag_wp)   *Input*

On entry: the ratio of specific heats, γ.

Constraint: GAMMA > 0.0.

4:     FLUX(3) – REAL (KIND=nag_wp) array   *Output*

On exit: $\text{FLUX}(i)$ contains the numerical flux component $\hat{F}_i$, for $i = 1, 2, 3$.

5:     IFAIL – INTEGER   *Input/Output*

On entry: IFAIL must be set to 0, -1 or 1. If you are unfamiliar with this parameter you should refer to Section 3.3 in the Essential Introduction for details.

For environments where it might be inappropriate to halt program execution when an error is detected, the value -1 or 1 is recommended. If the output of error messages is undesirable, then the value 1 is recommended. Otherwise, if you are not familiar with this parameter, the recommended value is 0. **When the value -1 or 1 is used it is essential to test the value of IFAIL on exit.**

On exit: IFAIL $= 0$ unless the routine detects an error or a warning has been flagged (see Section 6).

Note: if the left and/or right values of ρ or p (from (3)) are found to be negative, then the routine will terminate with an error exit (IFAIL $= 2$). If the routine is being called from the NUMFLX etc., then a **soft fail** option (IFAIL $= 1$ or -1) is recommended so that a recalculation of the current time step can be forced using the NUMFLX parameter IRES (see D03PFF or D03PLF).

6 Error Indicators and Warnings

If on entry IFAIL = 0 or −1, explanatory error messages are output on the current error message unit (as defined by X04AAF).

Errors or warnings detected by the routine:

IFAIL = 1

On entry, GAMMA ≤ 0.0.

IFAIL = 2

On entry, the left and/or right density or derived pressure value is less than 0.0.

7 Accuracy

D03PWF performs an exact calculation of the HLL (Harten–Lax–van Leer) numerical flux function, and so the result will be accurate to *machine precision*.

8 Further Comments

D03PWF must only be used to calculate the numerical flux for the Euler equations in exactly the form given by (2), with ULEFT(i) and URIGHT(i) containing the left and right values of ρ, m and e, for $i = 1, 2, 3$, respectively. The time taken is independent of the input parameters.

9 Example

This example uses D03PLF and D03PWF to solve the Euler equations in the domain $0 \le x \le 1$ for $0 < t \le 0.035$ with initial conditions for the primitive variables $\rho(x, t)$, $u(x, t)$ and $p(x, t)$ given by

$$
\begin{array}{llll}
\rho(x, 0) = 5.99924, & u(x, 0) = 19.5975, & p(x, 0) = 460.894, & \text{for } x < 0.5, \\
\rho(x, 0) = 5.99242, & u(x, 0) = -6.19633, & p(x, 0) = 46.095, & \text{for } x > 0.5.
\end{array}
$$

This test problem is taken from Toro (1996) and its solution represents the collision of two strong shocks travelling in opposite directions, consisting of a left facing shock (travelling slowly to the right), a right travelling contact discontinuity and a right travelling shock wave. There is an exact solution to this problem (see Toro (1996)) but the calculation is lengthy and has therefore been omitted.

9.1 Program Text

```
!   D03PWF Example Program Text
!   Mark 24 Release. NAG Copyright 2012.

    Module d03pwfe_mod

!       D03PWF Example Program Module:
!             Parameters and User-defined Routines

!       .. Use Statements ..
        Use nag_library, Only: nag_wp
!       .. Implicit None Statement ..
        Implicit None
!       .. Parameters ..
        Real (Kind=nag_wp), Parameter      :: alpha_l = 460.894_nag_wp
        Real (Kind=nag_wp), Parameter      :: alpha_r = 46.095_nag_wp
        Real (Kind=nag_wp), Parameter      :: beta_l = 19.5975_nag_wp
        Real (Kind=nag_wp), Parameter      :: beta_r = 6.19633_nag_wp
        Real (Kind=nag_wp), Parameter      :: half = 0.5_nag_wp
        Integer, Parameter                 :: itrace = 0, ncode = 0, nin = 5,  &
                                              nout = 6, npde = 3, nxi = 0
!       .. Local Scalars ..
        Real (Kind=nag_wp)                 :: el0, er0, gamma, rl0, rr0, ul0,  &
                                              ur0
```

```
        Contains
          Subroutine bndary(npde,npts,t,x,u,ncode,v,vdot,ibnd,g,ires)

!           .. Scalar Arguments ..
            Real (Kind=nag_wp), Intent (In)        :: t
            Integer, Intent (In)                   :: ibnd, ncode, npde, npts
            Integer, Intent (Inout)                :: ires
!           .. Array Arguments ..
            Real (Kind=nag_wp), Intent (Out)       :: g(npde)
            Real (Kind=nag_wp), Intent (In)        :: u(npde,npts), v(ncode),        &
                                                      vdot(ncode), x(npts)
!           .. Executable Statements ..
            If (ibnd==0) Then
              g(1) = u(1,1) - rl0
              g(2) = u(2,1) - ul0
              g(3) = u(3,1) - el0
            Else
              g(1) = u(1,npts) - rr0
              g(2) = u(2,npts) - ur0
              g(3) = u(3,npts) - er0
            End If
            Return
          End Subroutine bndary
          Subroutine numflx(npde,t,x,ncode,v,uleft,uright,flux,ires)

!           .. Use Statements ..
            Use nag_library, Only: d03pwf
!           .. Scalar Arguments ..
            Real (Kind=nag_wp), Intent (In)        :: t, x
            Integer, Intent (Inout)                :: ires
            Integer, Intent (In)                   :: ncode, npde
!           .. Array Arguments ..
            Real (Kind=nag_wp), Intent (Out)       :: flux(npde)
            Real (Kind=nag_wp), Intent (In)        :: uleft(npde), uright(npde),     &
                                                      v(ncode)
!           .. Local Scalars ..
            Integer                                :: ifail
!           .. Executable Statements ..
            ifail = 0
            Call d03pwf(uleft,uright,gamma,flux,ifail)
            Return
          End Subroutine numflx
        End Module d03pwfe_mod
        Program d03pwfe

!       D03PWF Example Main Program

!         .. Use Statements ..
          Use nag_library, Only: d03pek, d03plf, d03plp, nag_wp
          Use d03pwfe_mod, Only: alpha_l, alpha_r, beta_l, beta_r, bndary, el0,     &
                                 er0, gamma, half, itrace, ncode, nin, nout, npde, &
                                 numflx, nxi, rl0, rr0, ul0, ur0
!         .. Implicit None Statement ..
          Implicit None
!         .. Local Scalars ..
          Real (Kind=nag_wp)                       :: d, p, tout, ts, v
          Integer                                  :: i, ifail, ind, itask, itol, k,   &
                                                      lenode, mlu, neqn, niw, npts,    &
                                                      nw, nwkres
          Character (1)                            :: laopt, norm
!         .. Local Arrays ..
          Real (Kind=nag_wp)                       :: algopt(30), atol(1), rtol(1),    &
                                                      ue(3,9), xi(1)
          Real (Kind=nag_wp), Allocatable          :: u(:,:), w(:), x(:)
          Integer, Allocatable                     :: iw(:)
!         .. Intrinsic Procedures ..
          Intrinsic                                :: real
!         .. Executable Statements ..
          Write (nout,*) 'D03PWF Example Program Results'
!         Skip heading in data file
          Read (nin,*)
```

```
      Read (nin,*) npts

      nwkres = npde*(2*npts+3*npde+32) + 7*npts + 4
      mlu = 3*npde - 1
      neqn = npde*npts + ncode
      niw = neqn + 24
      lenode = 9*neqn + 50
      nw = (3*mlu+1)*neqn + nwkres + lenode
      Allocate (u(npde,npts),w(nw),x(npts),iw(niw))

      Read (nin,*) gamma, rl0, rr0, ul0, ur0

      el0 = alpha_l/(gamma-1.0_nag_wp) + half*rl0*beta_l**2
      er0 = alpha_r/(gamma-1.0_nag_wp) + half*rr0*beta_r**2

!     Initialise mesh
      Do i = 1, npts
        x(i) = real(i-1,kind=nag_wp)/real(npts-1,kind=nag_wp)
      End Do
      xi(1) = 0.0_nag_wp

!     Initial values

      Do i = 1, npts
        If (x(i)<half) Then
          u(1,i) = rl0
          u(2,i) = ul0
          u(3,i) = el0
        Else If (x(i)==half) Then
          u(1,i) = half*(rl0+rr0)
          u(2,i) = half*(ul0+ur0)
          u(3,i) = half*(el0+er0)
        Else
          u(1,i) = rr0
          u(2,i) = ur0
          u(3,i) = er0
        End If
      End Do

      Read (nin,*) itol
      Read (nin,*) norm
      Read (nin,*) atol(1), rtol(1)
      Read (nin,*) laopt
      ind = 0
      itask = 1
      algopt(1:30) = 0.0_nag_wp

!     Theta integration
      algopt(1) = 2.0_nag_wp
      algopt(6) = 2.0_nag_wp
      algopt(7) = 2.0_nag_wp

!     Max. time step
      algopt(13) = 0.5E-2_nag_wp

      ts = 0.0_nag_wp
      tout = 0.035_nag_wp

!     ifail: behaviour on error exit
!           =0 for hard exit, =1 for quiet-soft, =-1 for noisy-soft
      ifail = 0
      Call d03plf(npde,ts,tout,d03plp,numflx,bndary,u,npts,x,ncode,d03pek,nxi, &
        xi,neqn,rtol,atol,itol,norm,laopt,algopt,w,nw,iw,niw,itask,itrace,ind, &
        ifail)

      Write (nout,99998) ts
      Write (nout,99999)

!     Read exact data at output points

      Do i = 1, 9
```

```
        Read (nin,*) ue(1:3,i)
      End Do

!     Calculate density, velocity and pressure

      k = 0
      Do i = 15, npts - 14, 14
        d = u(1,i)
        v = u(2,i)/d
        p = d*(gamma-1.0_nag_wp)*(u(3,i)/d-half*v**2)
        k = k + 1
        Write (nout,99996) x(i), d, ue(1,k), v, ue(2,k), p, ue(3,k)
      End Do

      Write (nout,99997) iw(1), iw(2), iw(3), iw(5)

99999 Format (4X,'X',7X,'APPROX D',3X,'EXACT D',4X,'APPROX V',3X,'EXAC','T V', &
        4X,'APPROX P',3X,'EXACT P')
99998 Format (/' T = ',F6.3/)
99997 Format (/' Number of integration steps in time = ',I6/' Number ', &
        'of function evaluations = ',I6/' Number of Jacobian ', &
        'evaluations =',I6/' Number of iterations = ',I6)
99996 Format (1X,E9.2,6(E11.4))
    End Program d03pwfe
```

9.2   Program Data

```
D03PWF Example Program Data
 141                                : npts
 1.4  5.99924          5.99242
     1.175701059E2   -3.71310118186E1 : gamma, rl0, rr0, ul0, ur0
 1                                  : itol
 '2'                                : norm
 0.5E-2   0.5E-3                    : atol(1), rtol(1)
 'B'                                : laopt
 0.5999E+01   0.1960E+02   0.4609E+03
 0.5999E+01   0.1960E+02   0.4609E+03
 0.5999E+01   0.1960E+02   0.4609E+03
 0.5999E+01   0.1960E+02   0.4609E+03
 0.5999E+01   0.1960E+02   0.4609E+03
 0.1428E+02   0.8690E+01   0.1692E+04
 0.1428E+02   0.8690E+01   0.1692E+04
 0.1428E+02   0.8690E+01   0.1692E+04
 0.3104E+02   0.8690E+01   0.1692E+04  : ue
```

9.3   Program Results

```
 D03PWF Example Program Results

 T =  0.035

    X        APPROX D   EXACT D    APPROX V   EXACT V    APPROX P   EXACT P
  0.10E+00 0.5999E+01 0.5999E+01 0.1960E+02 0.1960E+02 0.4609E+03 0.4609E+03
  0.20E+00 0.5999E+01 0.5999E+01 0.1960E+02 0.1960E+02 0.4609E+03 0.4609E+03
  0.30E+00 0.5999E+01 0.5999E+01 0.1960E+02 0.1960E+02 0.4609E+03 0.4609E+03
  0.40E+00 0.5999E+01 0.5999E+01 0.1960E+02 0.1960E+02 0.4609E+03 0.4609E+03
  0.50E+00 0.5999E+01 0.5999E+01 0.1960E+02 0.1960E+02 0.4609E+03 0.4609E+03
  0.60E+00 0.1422E+02 0.1428E+02 0.8658E+01 0.8690E+01 0.1687E+04 0.1692E+04
  0.70E+00 0.1426E+02 0.1428E+02 0.8670E+01 0.8690E+01 0.1688E+04 0.1692E+04
  0.80E+00 0.1944E+02 0.1428E+02 0.8678E+01 0.8690E+01 0.1691E+04 0.1692E+04
  0.90E+00 0.3100E+02 0.3104E+02 0.8676E+01 0.8690E+01 0.1687E+04 0.1692E+04

 Number of integration steps in time =    699
 Number of function evaluations =    1714
 Number of Jacobian evaluations =      1
 Number of iterations =        2
```
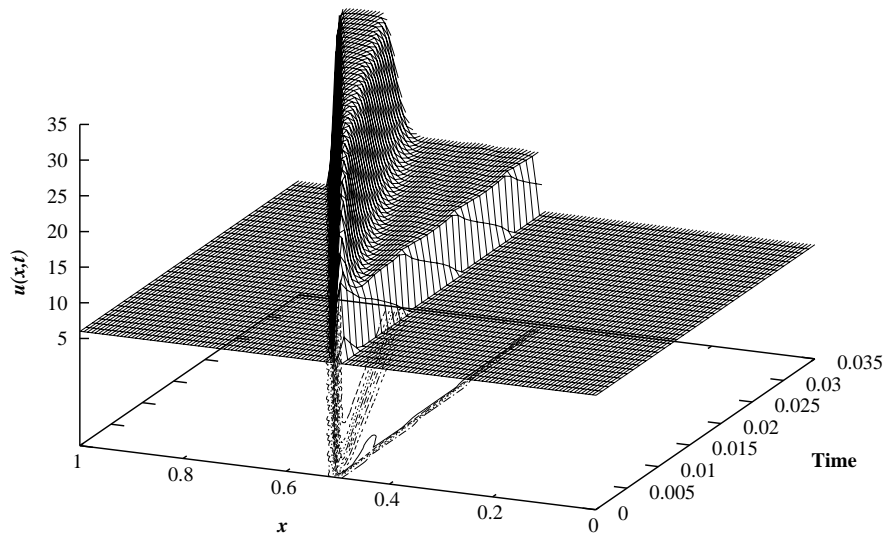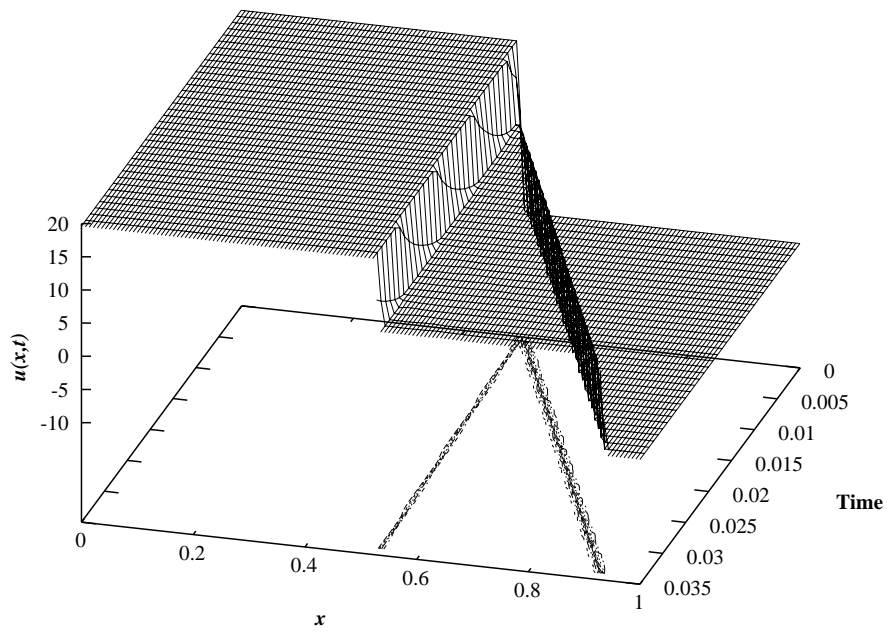
Example Program
Euler Equation Solution Showing Collision of Two Strong Shocks
DENSITY

Euler Equation Solution Showing Collision of Two Strong Shocks
VELOCITY

Euler Equation Solution Showing Collision of Two Strong Shocks
PRESSURE