

Bürger, R.; García, A.; Karlsen, K. H.; Towers, J. D.

A family of numerical schemes for kinematic flows with discontinuous flux. (English)

Zbl 1200.76126

J. Eng. Math. 60, No. 3-4, 387-425 (2008).

Summary: Multiphase flows of suspensions and emulsions are frequently approximated by spatially one-dimensional kinematic models, in which the velocity of each species of the disperse phase is an explicitly given function of the vector of concentrations of all species. The continuity equations for all species then form a system of conservation laws which describes spatial segregation and the creation of areas of different composition. This class of models also includes multi-class traffic flow, where vehicles belong to different classes according to their preferential velocities. Recently, these models were extended to fluxes that depend discontinuously on the spatial coordinate, which appear in clarifier-thickener models, in duct flows with abruptly varying cross-sectional area, and in traffic flow with variable road surface conditions. This paper presents a new family of numerical schemes for such kinematic flows with a discontinuous flux. It is shown how a very simple scheme for the scalar case, which is adapted to the “concentration times velocity” structure of the flux, can be extended to kinematic models with phase velocities that change sign, flows with two or more species (the system case), and discontinuous fluxes. In addition, a MUSCL-type upgrade in combination with a Runge-Kutta-type time discretization can be devised to attain second-order accuracy. It is proved that two particular schemes within the family, which apply to systems of conservation laws, preserve an invariant region of admissible concentration vectors, provided that all velocities have the same sign. Moreover, for the relevant case of a multiplicative flux discontinuity and a constant maximum density, it is proved that one scalar version converges to a BV_t entropy solution of the model. In the latter case, the compactness proof involves a novel uniform but local estimate of the spatial total variation of the approximate solutions. Numerical examples illustrate the performance of all variants within the new family of schemes, including applications to problems of sedimentation, traffic flow, and the settling of oil-in-water emulsions.

MSC:

76M12 Finite volume methods applied to problems in fluid mechanics

76T20 Suspensions

Cited in **3** Reviews
Cited in **29** Documents

Keywords:

conservation law; discontinuous flux; kinematic flow; numerical scheme; traffic model

Full Text: [DOI](#)

References:

- [1] Benzoni-Gavage S and Colombo RM (2003). An n-populations model for traffic flow. Eur J Appl Math 14: 587–612 · Zbl 1143.82323 · doi:10.1017/S0956792503005266
- [2] Wong GCK and Wong SC (2002). A multi-class traffic flow model—an extension of LWR model with heterogeneous drivers. Transp Res A 36: 827–841
- [3] Wong SC and Wong GCK (2002). An analytical shock-fitting algorithm for LWR kinematic wave model embedded with linear speed-density relationship. Transp Res B 36: 683–706 · doi:10.1016/S0191-2615(01)00023-6
- [4] Zhang M, Shu CW, Wong GCK and Wong SC (2003). A weighted essentially non-oscillatory numerical scheme for a multi-class Lighthill-Whitham-Richards traffic flow model. J Comput Phys 191: 639–659 · Zbl 1041.90008 · doi:10.1016/S0021-9991(03)00344-9
- [5] Zhang P, Liu RX, Wong SC and Dai SQ (2006). Hyperbolicity and kinematic waves of a class of multi-population partial differential equations. Eur J Appl Math 17: 171–200 · Zbl 1107.35389 · doi:10.1017/S095679250500642X
- [6] Zhang P, Wong SC and Shu CW (2006). A weighted essentially non-oscillatory numerical scheme for a multi-class traffic flow model on an inhomogeneous highway. J Comput Phys 212: 739–756 · Zbl 1149.65319 · doi:10.1016/j.jcp.2005.07.019
- [7] Berres S, Bürger R, Karlsen KH and Tory EM (2003). Strongly degenerate parabolic-hyperbolic systems modeling polydisperse sedimentation with compression. SIAM J Appl Math 64: 41–80 · Zbl 1047.35071 · doi:10.1137/S0036139902408163

- [8] Bürger R, Karlsen KH, Tory EM and Wendland WL (2002). Model equations and instability regions for the sedimentation of polydisperse suspensions of spheres. *ZAMM Z Angew Math Mech* 82: 699–722 · [Zbl 1011.35017](#) · [doi:10.1002/1521-4001\(200210\)82:10<699::AID-ZAMM699>3.0.CO;2-#](#)
- [9] Tory EM, Ford RA and Bargiel M (2003). Simulation of the sedimentation of monodisperse and polydisperse suspensions. In: Wendland, WL and Efendiev, M (eds) *Analysis and simulation of multifield problems*, pp 343–348. Springer-Verlag, Berlin · [Zbl 1180.76060](#)
- [10] Xue B and Sun Y (2003). Modeling of sedimentation of polydisperse spherical beads with a broad size distribution. *Chem Eng Sci* 58: 1531–1543 · [doi:10.1016/S0009-2509\(02\)00656-5](#)
- [11] Zeidan A, Rohani A, Bassi A and Whiting P (2003). Review and comparison of solids settling velocity models. *Rev Chem Eng* 19: 473–530
- [12] Rosso F and Sona G (2001). Gravity-driven separation of oil-water dispersions. *Adv Math Sci Appl* 11: 127–151 · [Zbl 0984.76094](#)
- [13] Mochon S (1987). An analysis of the traffic on highways with changing surface conditions. *Math Model* 9: 1–11 · [doi:10.1016/0270-0255\(87\)90068-6](#)
- [14] Bürger R and Karlsen KH (2003). On a diffusively corrected kinematic-wave traffic model with changing road surface conditions. *Math Models Meth Appl Sci* 13: 1767–1799 · [Zbl 1055.35071](#) · [doi:10.1142/S0218202503003112](#)
- [15] Bürger R, García A, Karlsen KH and Towers JD (2006). On an extended clarifier-thickener model with singular source and sink terms. *Eur J Appl Math* 17: 257–292 · [Zbl 1201.35130](#) · [doi:10.1017/S0956792506006619](#)
- [16] Bürger R, Karlsen KH, Risebro NH and Towers JD (2004). Well-posedness in BV t and convergence of a difference scheme for continuous sedimentation in ideal clarifier-thickener units. *Numer Math* 97: 25–65 · [Zbl 1053.76047](#) · [doi:10.1007/s00211-003-0503-8](#)
- [17] Lighthill MJ and Whitham GB (1955). On kinematic waves. II. A theory of traffic flow on long crowded roads. *Proc Roy Soc London Ser A* 229: 317–345 · [Zbl 0064.20906](#) · [doi:10.1098/rspa.1955.0089](#)
- [18] Richards PI (1956). Shock waves on the highway. *Oper Res* 4: 42–51 · [doi:10.1287/opre.4.1.42](#)
- [19] Kynch GJ (1952). A theory of sedimentation. *Trans Faraday Soc* 48: 166–176 · [doi:10.1039/tf9524800166](#)
- [20] Bürger R, Concha F, Fjelde KK and Karlsen KH (2000). Numerical simulation of the settling of polydisperse suspensions of spheres. *Powder Technol* 113: 30–54 · [doi:10.1016/S0032-5910\(99\)00289-2](#)
- [21] Lockett MJ and Bassoon KS (1979). Sedimentation of binary particle mixtures. *Powder Technol* 24: 1–7 · [doi:10.1016/0032-5910\(79\)80001-7](#)
- [22] Masliyah JH (1979). Hindered settling in a multiple-species particle system. *Chem Eng Sci* 34: 1166–1168 · [doi:10.1016/0009-2509\(79\)85026-5](#)
- [23] Schneider W, Anestis G and Schafinger U (1985). Sediment composition due to settling of particles of different sizes. *Int J Multiphase Flow* 11: 419–423 · [doi:10.1016/0301-9322\(85\)90065-5](#)
- [24] Hartland S and Jeelani SAK (1987). Choice of model for predicting the dispersion height in liquid/liquid gravity settlers from batch settling data. *Chem Eng Sci* 42: 1927–1938 · [doi:10.1016/0009-2509\(87\)80139-2](#)
- [25] Hartland S and Jeelani SAK (1988). Prediction of sedimentation and coalescence profiles in a decaying batch dispersion. *Chem Eng Sci* 43: 2421–2429 · [doi:10.1016/0009-2509\(88\)85176-5](#)
- [26] Jeelani SAK and Hartland S (1988). Dynamic response of gravity settlers to changes in dispersion throughput. *AIChE J* 34: 335–340 · [doi:10.1002/aic.690340220](#)
- [27] Jeelani SAK and Hartland S (1993). The continuous separation of liquid/liquid dispersions. *Chem Eng Sci* 48: 239–254 · [doi:10.1016/0009-2509\(93\)80012-F](#)
- [28] Jeelani SAK, Pandit A and Hartland S (1990). Factors affecting the decay of batch liquid–liquid dispersions. *Canad J Chem Eng* 68: 924–931 · [doi:10.1002/cjce.5450680605](#)
- [29] Nadv C and Semiat R (1995). Batch settling of liquid–liquid dispersion. *Ind Eng Chem Res* 34: 2427–2435 · [doi:10.1021/ie00046a026](#)
- [30] Frising T, Noik C and Dalmazzone C (2006). The liquid/liquid sedimentation process: from droplet coalescence to technologically enhanced water/oil emulsion gravity separators: a review. *J Disp Sci Technol* 27: 1035–1057 · [doi:10.1080/01932690600767098](#)
- [31] Panoussopoulos K (1998) *Separation of Crude Oil-Water Emulsions: experimental techniques And Models*. Dissertation, ETH Zürich, Switzerland
- [32] Biesheuvel PM (2000). Particle segregation during pressure filtration for cast formation. *Chem Eng Sci* 55: 2595–2606 · [doi:10.1016/S0009-2509\(99\)00536-9](#)
- [33] El-Genk MS, Kim SH and Erickson D (1985). Sedimentation of binary mixtures of particles of unequal densities and of different sizes. *Chem Eng Commun* 36: 99–119 · [doi:10.1080/00986448508911249](#)
- [34] Falk V and D’Ortona U (2002). A polydisperse sedimentation and polydisperse packing model. *Powder Technol* 128: 229–335 · [doi:10.1016/S0032-5910\(02\)00189-4](#)
- [35] Ha Z and Liu S (2002). Settling velocities of polydisperse concentrated suspensions. *Canad J Chem Eng* 80: 783–790 · [doi:10.1002/cjce.5450800501](#)
- [36] Law HS, Masliyah JH, MacTaggart RS and Nandakumar K (1987). Gravity separation of bidisperse suspensions: light and heavy particle species. *Chem Eng Sci* 42: 1527–1538 · [doi:10.1016/0009-2509\(87\)80158-6](#)
- [37] Patwardhan VS and Tien C (1985). Sedimentation and liquid fluidization of solid particles of different sizes and densities. *Chem Eng Sci* 40: 1051–1060 · [doi:10.1016/0009-2509\(85\)85062-4](#)
- [38] Yan Y and Masliyah JH (1993). Sedimentation of solid particles in oil-in-water emulsions. *Int J Multiphase Flow* 19: 875–886

- Zbl 1144.76475 · doi:10.1016/0301-9322(93)90048-Y
- [39] Ungarish M (1993). Hydrodynamics of suspensions. Springer-Verlag, Berlin
- [40] Crowe C, Sommerfeld M and Tsuji Y (1998). Multiphase flows with droplets and particles. CRC Press, Boca Raton, FL, USA
- [41] Drew DA and Passman SL (1999). Theory of multicomponent fluids. Springer-Verlag, New York
- [42] Jackson R (2000). The Dynamics of Fluidized Particles. Cambridge University Press, Cambridge, UK · Zbl 0956.76004
- [43] Brennen CE (2005). Fundamentals of multiphase flow. Cambridge University Press, Cambridge, UK · Zbl 1127.76001
- [44] Klar A, Kühne RD and Wegener R (1996). Mathematical models for vehicular traffic. *Surv Math Ind* 6: 215–239 · Zbl 0859.90070
- [45] Helbing D (1997). Verkehrsdynamik. Springer-Verlag, Berlin
- [46] Bellomo N, Marasco A and Romano A (2002). From the modelling of driver's behavior to hydrodynamic models and problems of traffic flow. *Nonlin Anal Real World Appl* 3: 339–363 · Zbl 1005.90016 · doi:10.1016/S1468-1218(01)00032-3
- [47] Garavello M and Piccoli B (2006). Traffic flow on networks. American Institute of Mathematical Sciences, Springfield, MO, USA · Zbl 1136.90012
- [48] Nelson P (2002). Traveling-wave solutions of the diffusively corrected kinematic-wave model. *Math Comp Model* 35: 561–579 · Zbl 0994.90031 · doi:10.1016/S0895-7177(02)80021-8
- [49] Chodavarapu P, Mumukutla SS and Peddieson J (1995). A comprehensive model of batch sedimentation. *Fluid/Particle Sep J* 8: 54–57
- [50] Esipov SE (1995). Coupled Burgers equations: a model of polydisperse sedimentation. *Phys Rev E* 52: 3711–3718 · doi:10.1103/PhysRevE.52.3711
- [51] Bonzani I (2000). Hydrodynamic models of traffic flow: drivers' behaviour and nonlinear diffusion. *Math Comp Model* 31: 1–8 · Zbl 1042.90526 · doi:10.1016/S0895-7177(00)00042-X
- [52] Braun J (2001) Segregation of granular media by diffusion and convection. *Phys Rev E* 64:paper 011307
- [53] Bürger R, Fjelde KK, Höfler K and Karlsen KH (2001). Central difference solutions of the kinematic model of settling of polydisperse suspensions and three-dimensional particle-scale simulations. *J Eng Math* 41: 167–187 · Zbl 1014.76060 · doi:10.1023/A:1011960718366
- [54] Qian S, Bürger R and Bau HH (2005). Analysis of sedimentation biodetectors. *Chem Eng Sci* 60: 2585–2598 · doi:10.1016/j.ces.2004.12.014
- [55] Kurganov A and Tadmor E (2000). New high resolution central schemes for nonlinear conservation laws and convection-diffusion equations. *J Comput Phys* 160: 241–282 · Zbl 0987.65085 · doi:10.1006/jcph.2000.6459
- [56] Nessyahu H and Tadmor E (1990). Non-oscillatory central differencing for hyperbolic conservation laws. *J Comput Phys* 87: 408–463 · Zbl 0697.65068 · doi:10.1016/0021-9991(90)90260-8
- [57] Simura R and Ozawa K (2006). Mechanism of crystal redistribution in a sheet-like magma body: constraints from the Nosapumisaki and other Shoshonite intrusions in the Nemuro peninsula, Northern Jpn. *J Petrol* 47: 1809–1851 · doi:10.1093/petrology/egl028
- [58] Wang X, Miles NJ and Kingman S (2006). Numerical study of centrifugal fluidized bed separation. *Minerals Eng* 19: 1109–1114 · doi:10.1016/j.mineng.2006.03.011
- [59] Bürger R and Kozakevicius A (2007). Adaptive multiresolution WENO schemes for multi-species kinematic flow models. *J Comput Phys* 224: 1190–1222 · Zbl 1123.65305 · doi:10.1016/j.jcp.2006.11.010
- [60] Kruzkov SN (1970). First order quasilinear equations in several independent variables. *Math USSR Sb* 10: 217–243 · Zbl 0215.16203 · doi:10.1070/SM1970v010n02ABEH002156
- [61] Adimurthi and Veerappa Gowda GD (2002). Conservation law with discontinuous flux. *J Math Kyoto Univ* 42: 27–70 · Zbl 1063.35114
- [62] Audusse E and Perthame B (2005). Uniqueness for a scalar conservation law with discontinuous flux via adapted entropies. *Proc Royal Soc Edinburgh Sect A* 135: 253–265 · Zbl 1071.35079 · doi:10.1017/S0308210500003863
- [63] Bachmann F and Vovelle J (2006). Existence and uniqueness of entropy solution of scalar conservation laws with a flux function involving discontinuous coefficients. *Comm Partial Diff Eqns* 31: 371–395 · Zbl 1102.35064 · doi:10.1080/03605300500358095
- [64] Gimse T and Risebro NH (1992). Solution of the Cauchy problem for a conservation law with a discontinuous flux function. *SIAM J Math Anal* 23: 635–648 · Zbl 0776.35034 · doi:10.1137/0523032
- [65] Karlsen KH, Klingenberg C and Risebro NH (2003). A relaxation scheme for conservation laws with a discontinuous coefficient. *Math Comp* 73: 1235–1259 · Zbl 1078.65076 · doi:10.1090/S0025-5718-03-01625-9
- [66] Karlsen KH, Risebro NH and Towers JD (2002). Upwind difference approximations for degenerate parabolic convection-diffusion equations with a discontinuous coefficient. *IMA J Numer Anal* 22: 623–664 · Zbl 1014.65073 · doi:10.1093/imanum/22.4.623
- [67] Karlsen KH, Risebro NH, Towers JD (2003) L 1 stability for entropy solutions of nonlinear degenerate parabolic convection-diffusion equations with discontinuous coefficients. *Skr K Nor Vid Selsk*, 49 pp · Zbl 1036.35104
- [68] Karlsen KH and Towers JD (2004). Convergence of the Lax-Friedrichs scheme and stability for conservation laws with a discontinuous space-time dependent flux. *Chin Ann Math* 25: 287–318 · Zbl 1112.65085 · doi:10.1142/S0252959904000299
- [69] Klausen RA and Risebro NH (1999). Stability of conservation laws with discontinuous coefficients. *J Diff Eqns* 157: 41–60 · Zbl 0935.35097 · doi:10.1006/jdeq.1998.3624
- [70] Klingenberg C and Risebro NH (1995). Convex conservation laws with discontinuous coefficients. *Comm Partial Diff Eqns* 20: 1959–1990 · Zbl 0836.35090 · doi:10.1080/03605309508821159
- [71] Mishra S (2005). Convergence of upwind finite difference schemes for a scalar conservation law with indefinite discontinuities

- in the flux function. *SIAM J Numer Anal* 43: 559–577 · [Zbl 1096.35085](#) · [doi:10.1137/030602745](#)
- [72] Seguin N and Vovelle J (2003). Analysis and approximation of a scalar conservation law with a flux function with discontinuous coefficients. *Math Models Meth Appl Sci* 13: 221–257 · [Zbl 1078.35011](#) · [doi:10.1142/S0218202503002477](#)
- [73] Towers JD (2000). Convergence of a difference scheme for conservation laws with a discontinuous flux. *SIAM J Numer Anal* 38: 681–698 · [Zbl 0972.65060](#) · [doi:10.1137/S0036142999363668](#)
- [74] Towers JD (2001). A difference scheme for conservation laws with a discontinuous flux: the nonconvex case. *SIAM J Numer Anal* 39: 1197–1218 · [Zbl 1055.65104](#) · [doi:10.1137/S0036142900374974](#)
- [75] Bürger R, Karlsen KH, Mishra S and Towers JD (2005). On conservation laws with discontinuous flux. In: Wang, Y and Hutter, K (eds) *Trends in applications of mathematics to mechanics*, pp 75–84. Shaker Verlag, Aachen
- [76] Bürger R, Karlsen KH and Towers JD (2005). A mathematical model of continuous sedimentation of flocculated suspensions in clarifier-thickener units. *SIAM J Appl Math* 65: 882–940 · [Zbl 1089.76061](#) · [doi:10.1137/04060620X](#)
- [77] Diehl S (2001). Operating charts for continuous sedimentation I: control of steady states. *J Eng Math* 41: 117–144 · [Zbl 1128.76370](#) · [doi:10.1023/A:1011959425670](#)
- [78] Diehl S (2005). Operating charts for continuous sedimentation II: step responses. *J Eng Math* 53: 139–185 · [Zbl 1086.76069](#) · [doi:10.1007/s10665-005-6430-1](#)
- [79] Diehl S (2006). Operating charts for continuous sedimentation III: control of step inputs. *J Eng Math* 54: 225–259 · [Zbl 1189.76667](#) · [doi:10.1007/s10665-005-7720-3](#)
- [80] Diehl S (2006) Operating charts for continuous sedimentation IV: limitations for control of dynamic behaviour. *J Eng Math* (to appear) · [Zbl 1189.76667](#)
- [81] Bürger R, Karlsen KH, Klingenberg C and Risebro NH (2003). A front tracking approach to a model of continuous sedimentation in ideal clarifier-thickener units. *Nonlin Anal Real World Appl* 4: 457–481 · [Zbl 1013.35052](#) · [doi:10.1016/S1468-1218\(02\)00071-8](#)
- [82] Berres S, Bürger R and Karlsen KH (2004). Central schemes and systems of conservation laws with discontinuous coefficients modeling gravity separation of polydisperse suspensions. *J Comp Appl Math* 164–165 164(165): :53–80 · [Zbl 1107.76366](#)
- [83] Bürger R, García A, Karlsen KH, Towers JD (2007) A kinematic model of continuous separation and classification of polydisperse suspensions. *Computers & Chemical Eng* (to appear)
- [84] Crandall MG and Majda A (1980). Monotone difference approximations for scalar conservation laws. *Math Comp* 34: 1–21 · [Zbl 0423.65052](#) · [doi:10.1090/S0025-5718-1980-0551288-3](#)
- [85] Harten A (1983). High Resolution schemes for hyperbolic conservation laws. *J Comput Phys* 49: 357–393 · [Zbl 0565.65050](#) · [doi:10.1016/0021-9991\(83\)90136-5](#)
- [86] Tadmor E (1984). Numerical viscosity and the entropy condition for conservative difference schemes. *Math Comp* 43: 369–381 · [Zbl 0587.65058](#) · [doi:10.1090/S0025-5718-1984-0758189-X](#)
- [87] Le Veque RJ (1992). *Numerical methods for conservation laws*. Birkhauser Verlag, Basel, Switzerland
- [88] Gottlieb S, Shu CW and Tadmor E (2001). Strong stability preserving high-order time discretization methods. *SIAM Rev* 43: 89–112 · [Zbl 0967.65098](#) · [doi:10.1137/S003614450036757X](#)
- [89] Osher S (1985). Convergence of generalized MUSCL schemes. *SIAM J Numer Anal* 22: 947–961 · [Zbl 0627.35061](#) · [doi:10.1137/0722057](#)
- [90] Shannon PT, Stroupe E and Tory EM (1963). Batch and continuous thickening. *Ind Eng Chem Fund* 2: 203–211 · [doi:10.1021/i160007a008](#)
- [91] Das SK and Biswas MN (2003). Separation of oil–water mixture in tank. *Chem Eng Comm* 190: 116–127 · [doi:10.1080/00986440302095](#)
- [92] Hilliges M and Weidlich W (1995). A phenomenological model for dynamic traffic flow in networks. *Transp Res B* 29: 407–431 · [doi:10.1016/0191-2615\(95\)00018-9](#)
- [93] Bürger R, García A, Karlsen KH, Towers JD (2007) Difference schemes and entropy solutions for an inhomogeneous kinematic traffic flow model. Preprint (2007), available at <http://www.math.ntnu.no/conservation/>
- [94] Audusse E and Perthame B (2005). Uniqueness for a scalar conservation law with discontinuous flux via adapted entropies. *Proc Royal Soc Edinburgh* 135: 253–265 · [Zbl 1071.35079](#) · [doi:10.1017/S0308210500003863](#)

This reference list is based on information provided by the publisher or from digital mathematics libraries. Its items are heuristically matched to zbMATH identifiers and may contain data conversion errors. It attempts to reflect the references listed in the original paper as accurately as possible without claiming the completeness or perfect precision of the matching.