

Adaptive multiresolution-based lattice Boltzmann schemes and their accuracy analysis *via* the equivalent equations

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Groupe de travail "Schémas de Boltzmann sur réseau" - Institut Henri Poincaré



Introduction

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- Time **adaptive mesh** built by **multiresolution**.
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Today³

Devising an **asymptotic analysis** for the adaptive LBM-MR scheme.

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Structure of the presentation

Introduction

Lattice Boltzmann schemes

Adaptive LBM-MR method

Equivalent equation analysis on the LBM-MR adaptive scheme

Numerical simulations

Conclusions

Lattice Boltzmann schemes

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Lattice Boltzmann schemes: collide and stream

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- **Stream**

$$f^\alpha(t + \Delta t, \mathbf{x}) = f^{\alpha,*}(t, \mathbf{x} - c_\alpha \Delta x).$$

Most of the schemes follow these principles:

- The discrete velocities are generally isotropic.
- The lines of the matrix M are in general low order polynomials of the discrete velocities, for example $1, X, X^2/2, \dots$, [D'HUMIÈRES, 1992].
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We call this formula (especially the right hand side) **target expansion**. Then, one changes the basis with M and identify powers of Δx order by order.

The most simple example of LBM scheme

Probably the most simple LBM scheme is [\[GRAILLE, 2014\]](#)

$$q = 2, \quad c_0 = 1, \quad c_1 = -1, \quad M = \begin{pmatrix} 1 & 1 \\ \lambda & -\lambda \end{pmatrix}, \quad S = \text{diag}(0, s).$$

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Writing the moments: u is the conserved one and v is the non-conserved

$$u + \frac{\Delta x}{\lambda} \partial_t u + \frac{\Delta x^2}{2\lambda} \partial_{tt} u + O(\Delta x^3) = u^* - \frac{\Delta x}{\lambda} \partial_x v^* + \frac{\Delta x^2}{2} \partial_{xx} u^* + O(\Delta x^3),$$
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By conservation of u

$$\begin{aligned} \partial_t u + \frac{\Delta x}{2} \partial_{tt} u + O(\Delta x^2) &= -\partial_x v^* + \frac{\lambda \Delta x}{2} \partial_{xx} u + O(\Delta x^2), \\ v + \frac{\Delta x}{\lambda} \partial_t v + O(\Delta x^2) &= v^* - \lambda \Delta x \partial_x u + O(\Delta x^2). \end{aligned}$$

Equivalent equations

- Leading order Δx^0

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This yields

$$\begin{aligned} v &= v^{\text{eq}}(u) - \frac{\lambda \Delta x}{s} (1 - (\partial_u v^{\text{eq}}(u))^2) \partial_x u + O(\Delta x^2), \\ v^* &= v^{\text{eq}}(u) - \frac{\lambda \Delta x (1-s)}{s} \left(1 - \frac{(\partial_u v^{\text{eq}}(u))^2}{\lambda^2} \right) \partial_x u + O(\Delta x^2) \end{aligned}$$

On the other hand

$$\begin{aligned}\partial_{tt}u &= \partial_t(-\partial_x v^{\text{eq}}(u) + O(\Delta x)) = -\partial_x(\partial_u v^{\text{eq}}(u)\partial_t u) + O(\Delta x) \\ &= \partial_x(\partial_u v^{\text{eq}}(u)\partial_x v^{\text{eq}}(u) + O(\Delta x)) + O(\Delta x) = \partial_x((\partial_u v^{\text{eq}}(u))^2\partial_x u) + O(\Delta x),\end{aligned}$$

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$$\partial_{tt}u + \partial_x v^{\text{eq}}(u) - \frac{\Delta x}{\lambda} \left(\frac{1}{s} - \frac{1}{2} \right) \partial_x((\lambda^2 - (\partial_u v^{\text{eq}}(u))^2)\partial_x u) = O(\Delta x^2).$$

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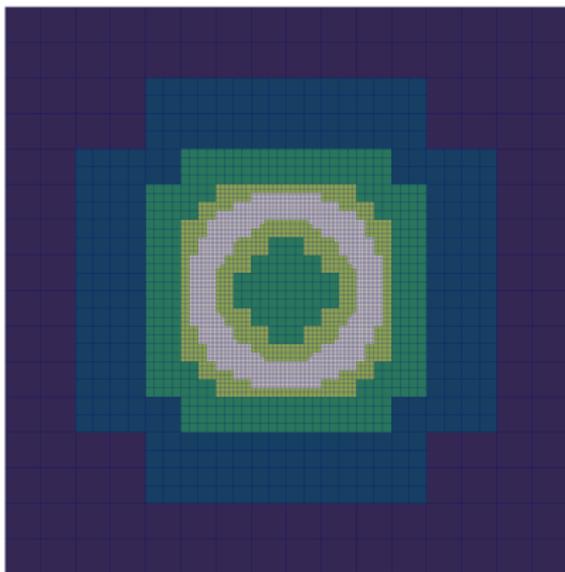
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We call this order of development **diffusive order**. For this simple scheme, there are not enough DOF to impose a diffusion structure independently of the hyperbolic structure.

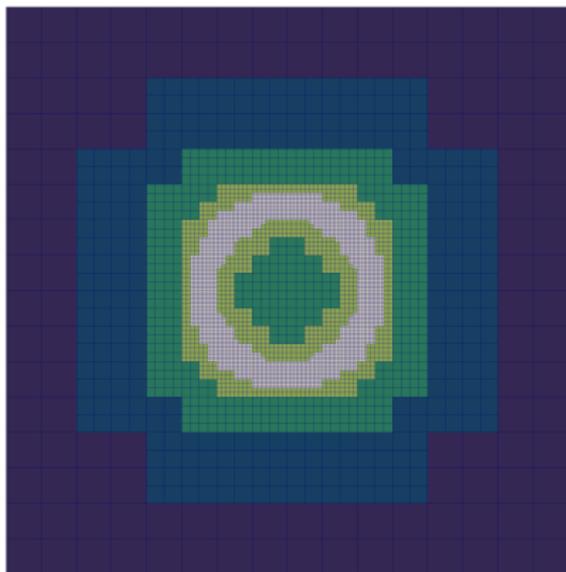
Remark

A key role is played by the **stream** phase which make flux-like terms showing up.

Adaptive LBM-MR method



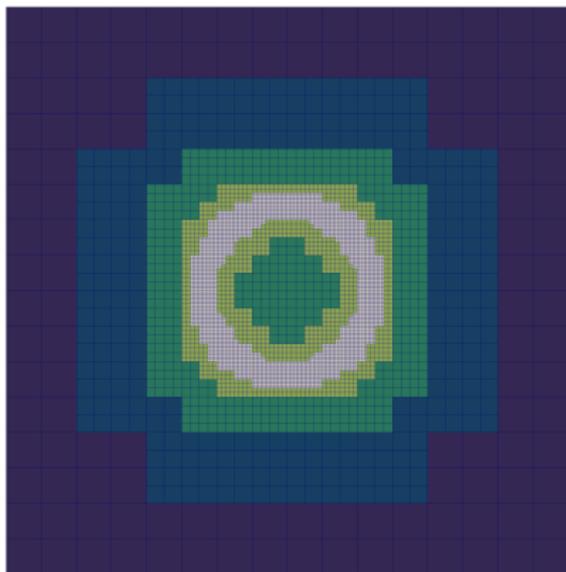
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$$C_{\ell, \mathbf{k}} = \prod_{a=1}^d [2^{-\ell} k_a, 2^{-\ell} (k_a + 1)],$$

for $\ell = \underline{L}, \dots, \bar{L}$ and $\mathbf{k} \in \{0, \dots, 2^{\Delta\ell} - 1\}$.



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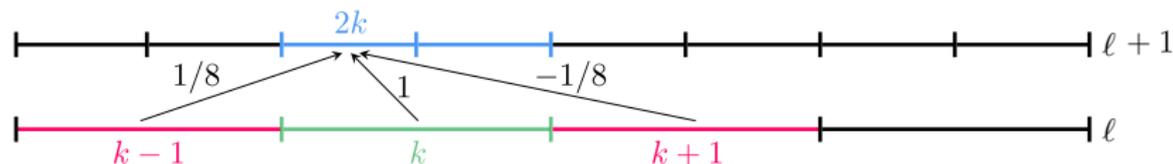
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- $\mathbf{x}_{\ell, \mathbf{k}} := 2^{-\ell} (\mathbf{k} + 1/2)$: cell center
- $\Delta x_{\ell} = 2^{\Delta\ell} \Delta x$: edge length
- $\Delta x = 2^{-\bar{L}}$: finest space-step
- $\Delta\ell = \bar{L} - \ell$: distance between the current level ℓ and the finest level \bar{L}

Generate the adaptive grid

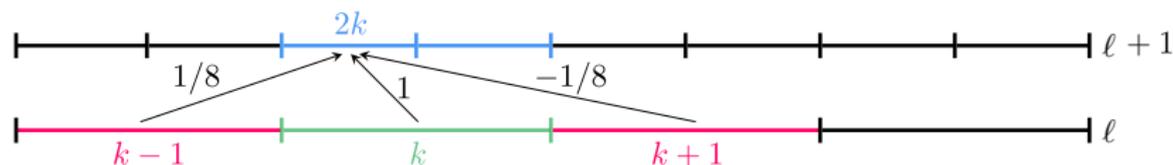
Introduce the **prediction operator** [HARTEN, 1994], [COHEN *et al.*, 2003]



$$\widehat{f}_{\ell+1,2k+\delta}^\alpha = \bar{f}_{\ell,k}^\alpha + (-1)^\delta Q_1^\gamma(k; \bar{f}_\ell), \quad \text{with} \quad Q_1^\gamma(k; \bar{f}_\ell) = \sum_{\pi=1}^{\gamma} w_\pi \left(\bar{f}_{\ell,k+\pi}^\alpha - \bar{f}_{\ell,k-\pi}^\alpha \right),$$

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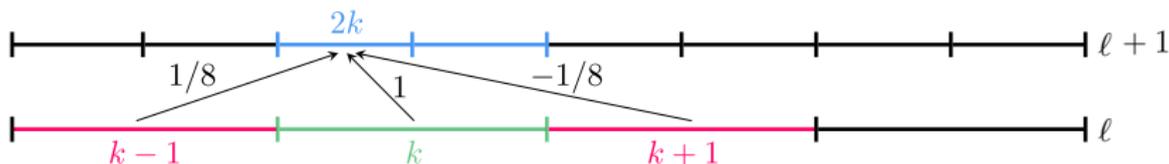


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It is constructed in the following way.

Generate the adaptive grid

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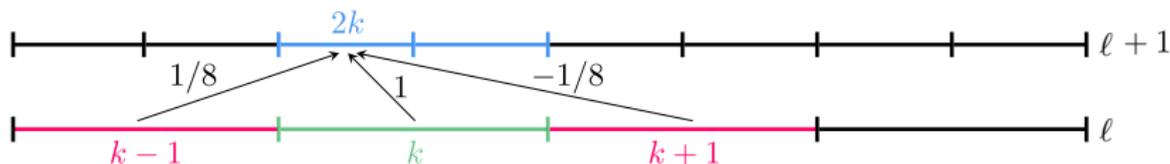
$$\widehat{f}_{\ell+1,2k+\delta}^\alpha = \bar{f}_{\ell,k}^\alpha + (-1)^\delta Q_1^\gamma(k; \bar{f}_\ell), \quad \text{with} \quad Q_1^\gamma(k; \bar{f}_\ell) = \sum_{\pi=1}^{\gamma} w_\pi (\bar{f}_{\ell,k+\pi}^\alpha - \bar{f}_{\ell,k-\pi}^\alpha),$$

It is constructed in the following way. Take $\pi_{\ell,k}^\alpha(x) = \sum_{m=0}^{m=2\gamma} A_{\ell,k}^{\alpha,m} x^m$ such that for $\delta = -\gamma, \dots, 0, \dots, \gamma$

$$\frac{1}{\Delta x_\ell} \int_{C_{\ell,k+\delta}} \pi_{\ell,k}^\alpha(x) dx = \bar{f}_{\ell,k+\delta}^\alpha, \quad \implies \quad \mathbf{T}(A_{\ell,k}^{\alpha,m})_{m=0}^{m=2\gamma} = (\bar{f}_{\ell,k+\delta}^\alpha)_{\delta=-\gamma}^{\delta=+\gamma}.$$

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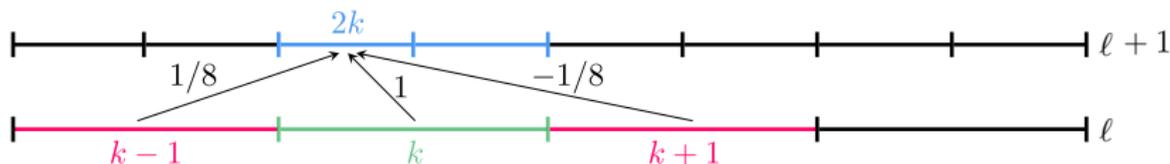
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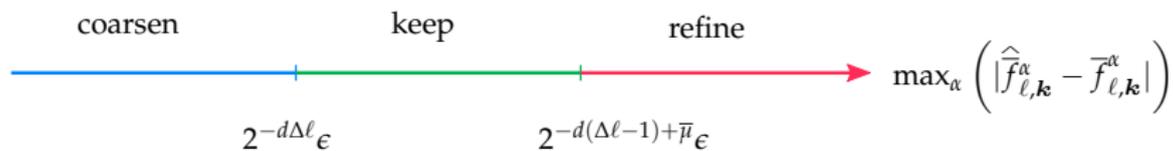
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Remark

The prediction operator exactly recovers the average on the cell $C_{\ell+1,2k+\delta}$ when the function f^α is polynomial of degree at most $2\gamma + 1$.

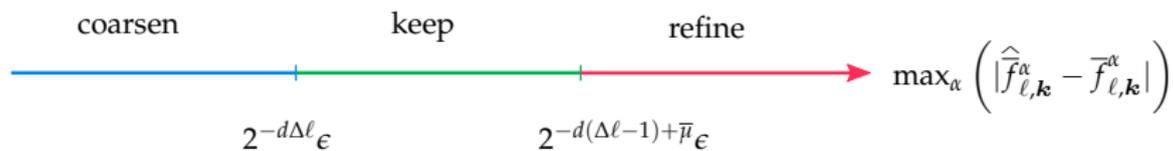
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Given a threshold $0 < \epsilon \ll 1$, the mesh is adapted [B., GOUARIN, GRAILLE, MASSOT, 2021] at each time step using

Coarsen	$C_{\ell,\mathbf{k}}$	if	$\max_{\alpha} \left(\widehat{f}_{\ell,\mathbf{k}}^{\alpha} - \bar{f}_{\ell,\mathbf{k}}^{\alpha} \right) \leq 2^{-d\Delta\ell}\epsilon,$
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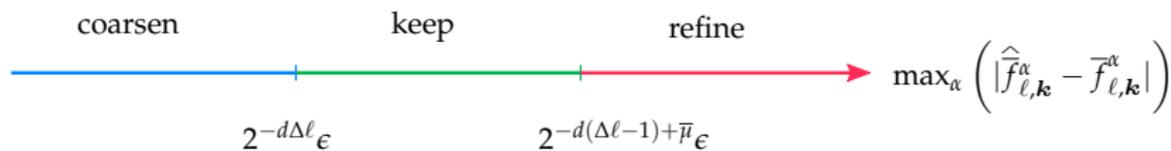
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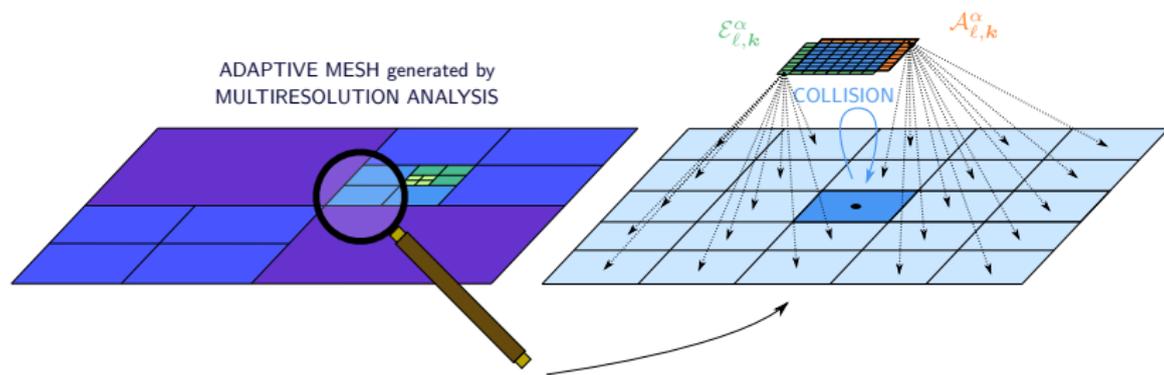
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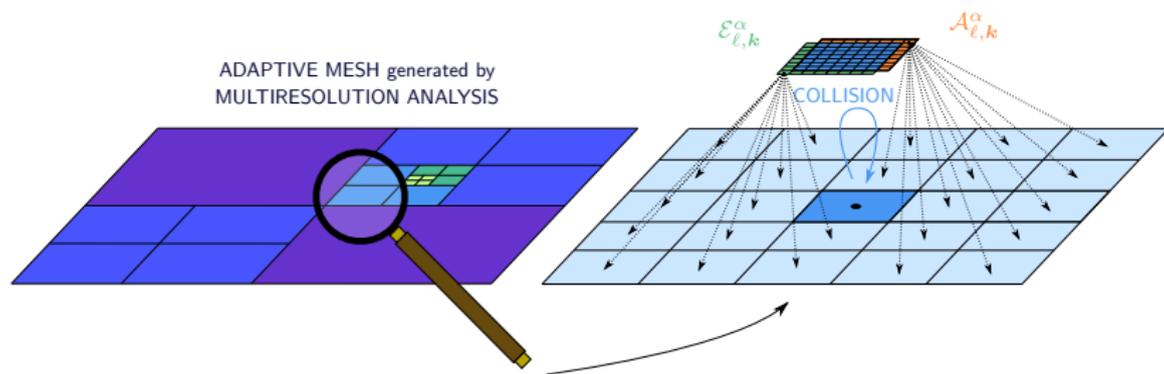
Fixed mesh

In this work, we are not primarily interested by the quality of the whole process in ϵ , which was the subject of previous works. Thus, most of the time, we consider uniform coarsened meshes at level \underline{L} .

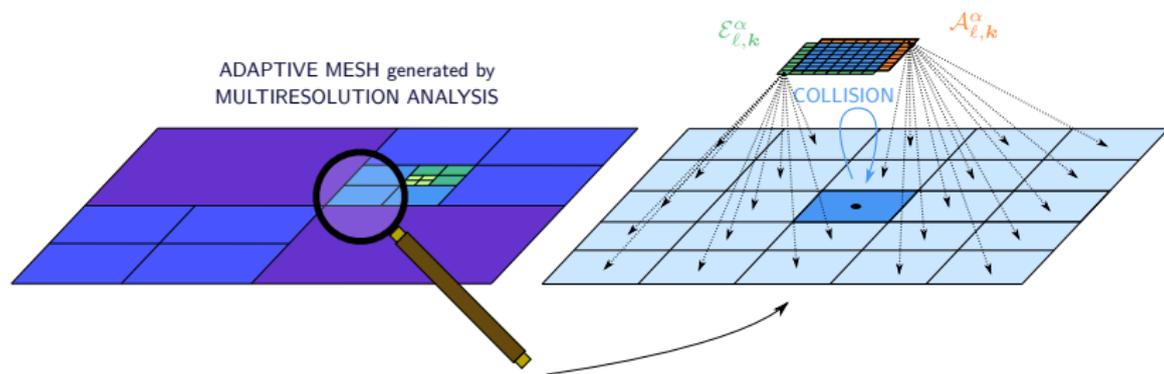
Adaptive method



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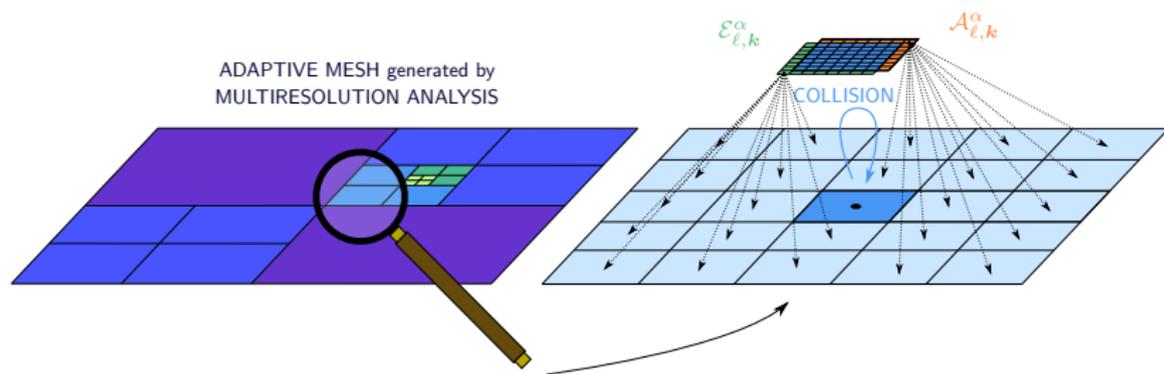


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- **Stream** $\bar{f}_{\ell,k}^\alpha(t + \Delta t) = \bar{f}_{\ell,k}^*(t) + \frac{1}{2^{d\Delta\ell}} \left(\sum_{\bar{k} \in \mathcal{E}_{\ell,k}^\alpha} \hat{f}_{\bar{L},\bar{k}}^{\alpha,*}(t) - \sum_{\bar{k} \in \mathcal{A}_{\ell,k}^\alpha} \hat{f}_{\bar{L},\bar{k}}^{\alpha,*}(t) \right)$,
where we have taken

$$\mathcal{B}_{\ell,k} = \{k2^{\Delta\ell} + \delta : \delta \in \{0, \dots, 2^{\Delta\ell} - 1\}^d\},$$

$$\mathcal{E}_{\ell,k}^\alpha = (\mathcal{B}_{\ell,k} - \mathbf{c}_\alpha) \setminus \mathcal{B}_{\ell,k}, \quad \mathcal{A}_{\ell,k}^\alpha = \mathcal{B}_{\ell,k} \setminus (\mathcal{B}_{\ell,k} - \mathbf{c}_\alpha).$$

In the figure, $\mathbf{c}_\alpha = (1, 1)$. Why is it interesting???

Example of result - Non-isothermal Euler system

We consider the non-isothermal Euler system with the well-known Lax-Liu problem [LAX AND LIU, 1998] simulated using a vectorial D2Q4 scheme⁴:

⁴**Bellotti, Gouarin, Graille, Massot** - *Multidimensional fully adaptive lattice Boltzmann methods with error control based on multiresolution analysis* - Submitted to JCP - 2021 - <https://arxiv.org/abs/2103.02903>.

Example of result - Navier Stokes

We consider the von Karman vortex shedding simulated using a D2Q9 scheme⁵:

⁵**Bellotti, Gouarin, Graille, Massot** - *Multidimensional fully adaptive lattice Boltzmann methods with error control based on multiresolution analysis* - Submitted to JCP - 2021 - <https://arxiv.org/abs/2103.02903>.

Equivalent equation analysis on the LBM-MR adaptive scheme

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We analyze the **stream phase** without taking the different models for the collision phase into account. This is totally justified as long as the equilibria are **linear** but we shall numerically verify that the study applies to non-linear situations.

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We want to find the **maximum order of accuracy** of our adaptive strategies according to the size of the prediction stencil γ . We adopt the point of view of Finite Differences [LEVEQUE, 2002]. When considered at the finest level \bar{L}

$$f^\alpha(t + \Delta t, x_{\bar{L},k}) = f^{\alpha,*}(t, x_{\bar{L},k-c_\alpha}) = f^{\alpha,*}(t, x_{\bar{L},k} - c_\alpha \Delta x).$$

Target expansion

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Thus we can apply a Taylor expansion to both sides of the equation, yielding

$$\begin{aligned} \sum_{s=0}^{+\infty} \frac{\Delta t^s}{s!} \partial_t^s f^\alpha(t, x_{\bar{L},k}) &= \sum_{s=0}^{+\infty} \frac{(-c_\alpha \Delta x)^s}{s!} \partial_x^s f^{\alpha,*}(t, x_{\bar{L},k}) \\ &= f^{\alpha,*} - \underbrace{c_\alpha \Delta x \partial_x f^{\alpha,*}}_{\text{Inertial term}} + \underbrace{\frac{c_\alpha^2 \Delta x^2}{2} \partial_{xx} f^{\alpha,*}}_{\text{Diffusive term}} - \underbrace{\frac{c_\alpha^3 \Delta x^3}{6} \partial_x^3 f^{\alpha,*}}_{\text{Dispersive term}} + \dots, \end{aligned}$$

The right hand side is called **target expansion**. Indeed, the left hand side shall always be the same because the time-step Δt is fixed by the finest mesh.

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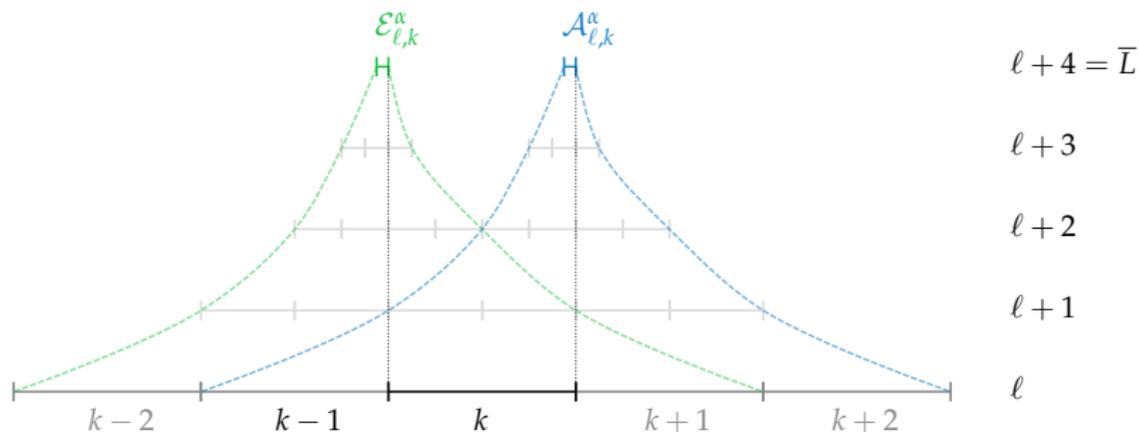
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How to analyze our scheme? Assume, without loss of generality, that $\max_\alpha |c_\alpha| \leq 2$ and $\gamma \leq 1$.

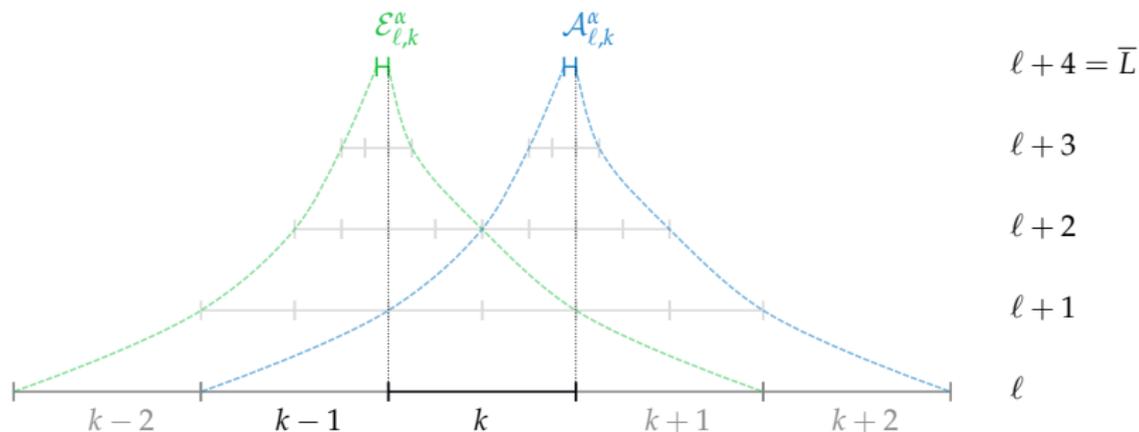
Recursion flattening



With a set of weights $(C_{\Delta\ell,m}^\alpha)_{m=-2}^{m=+2} \subset \mathbb{R}$

$$\begin{aligned} \bar{f}_{\ell,k}^\alpha(t + \Delta t) &= \bar{f}_{\ell,k}^{\alpha,*}(t) + \frac{1}{2\Delta\ell} \left(\sum_{\bar{k} \in \mathcal{E}_{\ell,k}^\alpha} \hat{f}_{\bar{L},\bar{k}}^{\alpha,*}(t) - \sum_{\bar{k} \in \mathcal{A}_{\ell,k}^\alpha} \hat{f}_{\bar{L},\bar{k}}^{\alpha,*}(t) \right) \\ &= \bar{f}_{\ell,k}^{\alpha,*}(t) + \frac{1}{2\Delta\ell} \sum_{m=-2}^{+2} C_{\Delta\ell,m}^\alpha \bar{f}_{\ell,k+m}^{\alpha,*}(t), \end{aligned}$$

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The advantage is that the **pseudo-flux** term can be developed using Taylor expansions adopting a Finite Difference point of view.

Expansion of the LBM-MR scheme

$$\begin{aligned}
 \sum_{s=0}^{+\infty} \frac{\Delta t^s}{s!} \partial_t^s f^\alpha(t, x_{\ell,k}) &= f^{\alpha,*}(t, x_{\ell,k}) + \sum_{s=0}^{+\infty} \left(\frac{(\Delta x_\ell)^s}{2^{\Delta\ell} s!} \left(\sum_{m=-2}^{+2} m^s C_{\Delta\ell,m}^\alpha \right) \partial_x^s f^{\alpha,*}(t, x_{\ell,k}) \right), \\
 &= f^{\alpha,*}(t, x_{\ell,k}) + \sum_{s=0}^{+\infty} \left(\frac{2^{\Delta\ell(s-1)} (\Delta x)^s}{s!} \left(\sum_{m=-2}^{+2} m^s C_{\Delta\ell,m}^\alpha \right) \partial_x^s f^{\alpha,*}(t, x_{\ell,k}) \right), \\
 &= \left(1 + \frac{1}{2^{\Delta\ell}} \sum_{m=-2}^{+2} C_{\Delta\ell,m}^\alpha \right) f^{\alpha,*} + \overbrace{\left(\sum_{m=-2}^{+2} m C_{\Delta\ell,m}^\alpha \right) \Delta x \partial_x f^{\alpha,*}}^{\text{Inertial term}} \\
 &+ \underbrace{\left(2^{\Delta\ell} \sum_{m=-2}^{+2} m^2 C_{\Delta\ell,m}^\alpha \right) \frac{\Delta x^2}{2} \partial_{xx} f^{\alpha,*}}_{\text{Diffusive term}} + \underbrace{\left(2^{2\Delta\ell} \sum_{m=-2}^{+2} m^3 C_{\Delta\ell,m}^\alpha \right) \frac{\Delta x^3}{6} \partial_{xx}^3 f^{\alpha,*}}_{\text{Dispersive term}} + \dots
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 \end{aligned}$$

The goal of this game is to match as much terms as possible of the target expansion: approximated physics and stability conditions as close as possible to that of the reference scheme at level \bar{L} for the adaptive scheme at the local level of refinement ℓ . These conditions are checked locally: we request them for any possible level.

$$\sum_{m=-2}^{+2} C_{\Delta\ell,m}^\alpha = 0, \quad \text{and} \quad \sum_{m=-2}^{+2} m^s C_{\Delta\ell,m}^\alpha = \frac{(-C_\alpha)^s}{2^{\Delta\ell(s-1)}}, \quad \text{for } s \in \{1, 2, 3, \dots\} = \mathbb{N}^*,$$

... of course for every α and for every $\Delta\ell$!!!

Apply the expansion to some scheme

In this presentation, we consider three numerical schemes:

- The **Haar scheme**: LBM-MR with $\gamma = 0$, thus

$$\widehat{f}_{\ell+1,2k+\delta}^{\alpha} = \bar{f}_{\ell,k}^{\alpha} \quad (\text{talis pater, qualis filius})_{\text{Abælardus}}$$

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- The first **non-trivial wavelet scheme**: LBM-MR with $\gamma = 1$, thus

$$\widehat{f}_{\ell+1,2k+\delta}^{\alpha} = \bar{f}_{\ell,k}^{\alpha} + \frac{(-1)^{\delta}}{8} \left(\bar{f}_{\ell,k+1}^{\alpha} - \bar{f}_{\ell,k-1}^{\alpha} \right), \quad (\text{talis pater ac finitimi, qualis filius}).$$

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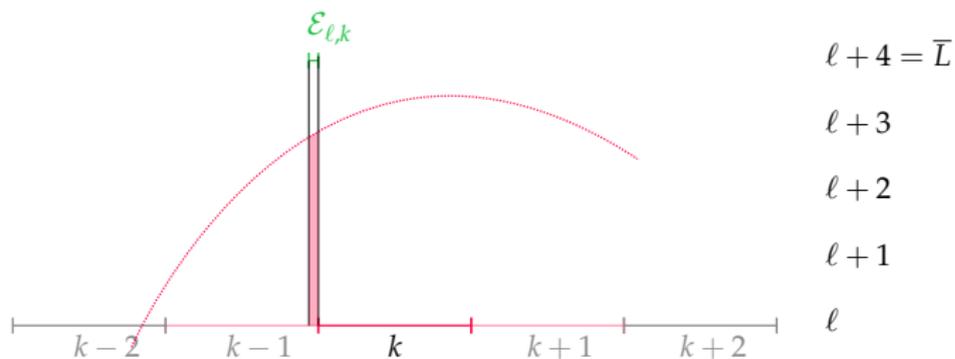
- The **Lax-Wendroff scheme** by [FAKHARI *et al.*, 2014]

$$\begin{aligned} \bar{f}_{\ell,\mathbf{k}}^{\alpha}(t + \Delta t) &= \left(1 - \frac{1}{4\Delta\ell} \right) \bar{f}_{\ell,\mathbf{k}}^{\alpha,*}(t) \\ &\quad + \frac{1}{2\Delta\ell+1} \left(1 + \frac{1}{2\Delta\ell} \right) \bar{f}_{\ell,\mathbf{k}-\mathbf{c}_{\alpha}/|\mathbf{c}_{\alpha}|_2}(t) - \frac{1}{2\Delta\ell+1} \left(1 - \frac{1}{2\Delta\ell} \right) \bar{f}_{\ell,\mathbf{k}+\mathbf{c}_{\alpha}/|\mathbf{c}_{\alpha}|_2}(t). \end{aligned}$$

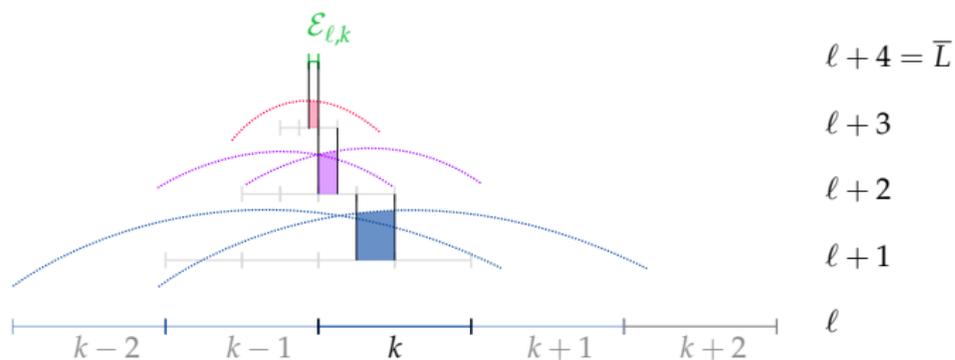
This is not a multiresolution scheme: we consider it for comparison purposes.

More details on the schemes

Lax Wendroff



LBM-MR for $\gamma = 1$



The Haar scheme $\gamma = 0$

Proposition (Match for $\gamma = 0$)

Let $d = 1$, $\gamma = 0$ and $\Delta\ell \geq 0$, then the flattened coefficients of the advection phase read

$$C_{\Delta\ell,0}^\alpha = -|c_\alpha|, \quad C_{\Delta\ell,-c_\alpha/|c_\alpha|}^\alpha = |c_\alpha|,$$

and those not listed are equal to zero. Therefore, the adaptive stream phase matches that of the reference scheme up to order $s = 1$. This also writes

$$\sum_{m=-2}^{+2} C_{\Delta\ell,m}^\alpha = 0, \quad \underbrace{\sum_{m=-2}^{+2} m C_{\Delta\ell,m}^\alpha}_{\text{Inertial term}} = -c_\alpha, \quad \underbrace{\sum_{m=-2}^{+2} m^2 C_{\Delta\ell,m}^\alpha}_{\text{Diffusive term}} = \frac{(-c_\alpha)^2}{2\Delta\ell}.$$

The non-trivial scheme $\gamma = 1$

Proposition (Match for $\gamma = 1$)

Let $d = 1$, $\gamma = 1$ and $\Delta\ell > 0$, then the flattened weights of the stream phase are given by the recurrence relations

$$\begin{pmatrix} C_{\Delta\ell,-2}^\alpha \\ C_{\Delta\ell,-1}^\alpha \\ C_{\Delta\ell,0}^\alpha \\ C_{\Delta\ell,1}^\alpha \\ C_{\Delta\ell,2}^\alpha \end{pmatrix} = \begin{pmatrix} 0 & -1/8 & 0 & 0 & 0 \\ 2 & 9/8 & 0 & -1/8 & 0 \\ 0 & 9/8 & 2 & 9/8 & 0 \\ 0 & -1/8 & 0 & 9/8 & 2 \\ 0 & 0 & 0 & -1/8 & 0 \end{pmatrix} \begin{pmatrix} C_{\Delta\ell-1,-2}^\alpha \\ C_{\Delta\ell-1,-1}^\alpha \\ C_{\Delta\ell-1,0}^\alpha \\ C_{\Delta\ell-1,1}^\alpha \\ C_{\Delta\ell-1,2}^\alpha \end{pmatrix},$$

where the initialization is given by $C_{0,-c_\alpha}^\alpha = 1$ and $C_{0,0}^\alpha = -1$ and the remaining terms set to zero. Therefore, the adaptive stream phase matches that of the reference scheme up to order $s = 3$. This also writes

$$\begin{aligned} \sum_{m=-2}^{+2} C_{\Delta\ell,m}^\alpha &= 0, & \underbrace{\sum_{m=-2}^{+2} m C_{\Delta\ell,m}^\alpha}_{\text{Inertial term}} &= -c_\alpha, \\ \underbrace{\sum_{m=-2}^{+2} m^2 C_{\Delta\ell,m}^\alpha}_{\text{Diffusive term}} &= \frac{c_\alpha^2}{2\Delta\ell}, & \underbrace{\sum_{m=-2}^{+2} m^3 C_{\Delta\ell,m}^\alpha}_{\text{Dispersive term}} &= -\frac{c_\alpha^3}{4\Delta\ell}, & \underbrace{\sum_{m=-2}^{+2} m^4 C_{\Delta\ell,m}^\alpha}_{\text{4th-order term (biLaplacian)}} &= \frac{c_\alpha^4}{8\Delta\ell}. \end{aligned}$$

The non-trivial scheme $\gamma = 1$ - Proof

Assume to know the coefficients of the flattened advection for level $\ell + 1$ (for $\Delta\ell - 1$).
We have

$$\begin{aligned}
 \sum_{\bar{k} \in \mathcal{E}_{\ell,k}^\alpha} \widehat{f}_{L,\bar{k}}^{\alpha,*} - \sum_{\bar{k} \in \mathcal{A}_{\ell,k}^\alpha} \widehat{f}_{L,\bar{k}}^{\alpha,*} &= \left(\overbrace{\sum_{\bar{k} \in \mathcal{E}_{\ell+1,2k}^\alpha} \widehat{f}_{L,\bar{k}}^{\alpha,*}}^{\text{Ingoing left son}} - \overbrace{\sum_{\bar{k} \in \mathcal{A}_{\ell+1,2k}^\alpha} \widehat{f}_{L,\bar{k}}^{\alpha,*}}^{\text{Outgoing left son}} \right) + \left(\overbrace{\sum_{\bar{k} \in \mathcal{E}_{\ell+1,2k+1}^\alpha} \widehat{f}_{L,\bar{k}}^{\alpha,*}}^{\text{Ingoing right son}} - \overbrace{\sum_{\bar{k} \in \mathcal{A}_{\ell+1,2k+1}^\alpha} \widehat{f}_{L,\bar{k}}^{\alpha,*}}^{\text{Outgoing right son}} \right), \\
 &= \sum_{m=-2}^{+2} C_{\Delta\ell-1,m}^\alpha \widehat{f}_{\ell+1,2k+m}^{\alpha,*} + \sum_{m=-2}^{+2} C_{\Delta\ell-1,m}^\alpha \widehat{f}_{\ell+1,2k+1+m'}^{\alpha,*} \\
 &= \sum_{m=-2}^{+2} C_{\Delta\ell-1,m}^\alpha \widehat{f}_{\ell+1,2k+m}^{\alpha,*} + \sum_{m=-1}^{+3} C_{\Delta\ell-1,m-1}^\alpha \widehat{f}_{\ell+1,2k+m}^{\alpha,*} \\
 &= \sum_{m=-2}^{+3} \tilde{C}_{\Delta\ell-1,m}^\alpha \widehat{f}_{\ell+1,2k+m'}^{\alpha,*}
 \end{aligned}$$

with

$$\tilde{C}_{\Delta\ell-1,m}^\alpha = \begin{cases} C_{\Delta\ell-1,-2}^\alpha & m = -2, \\ C_{\Delta\ell-1,m}^\alpha + C_{\Delta\ell-1,m-1}^\alpha & m = -1, 0, 1, 2, \\ C_{\Delta\ell-1,2}^\alpha & m = 3. \end{cases}$$

The non-trivial scheme $\gamma = 1$ - Proof

Using the prediction operator

$$\begin{aligned} \sum_{m=-2}^{+3} \tilde{C}_{\Delta\ell-1,m}^{\alpha} \widehat{f}_{\ell+1,2k+m}^{\alpha,*} &= \tilde{C}_{\Delta\ell-1,-2}^{\alpha} \left(f_{\ell,k-1} + \frac{1}{8}f_{\ell,k-2} - \frac{1}{8}f_{\ell,k} \right) + \tilde{C}_{\Delta\ell-1,-1}^{\alpha} \left(f_{\ell,k-1} - \frac{1}{8}f_{\ell,k-2} + \frac{1}{8}f_{\ell,k} \right) \\ &+ \tilde{C}_{\Delta\ell-1,0}^{\alpha} \left(f_{\ell,k} + \frac{1}{8}f_{\ell,k-1} - \frac{1}{8}f_{\ell,k+1} \right) + \tilde{C}_{\Delta\ell-1,1}^{\alpha} \left(f_{\ell,k} - \frac{1}{8}f_{\ell,k-1} + \frac{1}{8}f_{\ell,k+1} \right) \\ &+ \tilde{C}_{\Delta\ell-1,2}^{\alpha} \left(f_{\ell,k+1} + \frac{1}{8}f_{\ell,k} - \frac{1}{8}f_{\ell,k+2} \right) + \tilde{C}_{\Delta\ell-1,3}^{\alpha} \left(f_{\ell,k+1} - \frac{1}{8}f_{\ell,k} + \frac{1}{8}f_{\ell,k+2} \right), \end{aligned}$$

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so that after tedious computations, we arrive at

$$\begin{aligned} \sum_{m=-2}^{+3} \tilde{C}_{\Delta\ell-1,m}^{\alpha} \widehat{\mathcal{F}}_{\ell+1,2k+m}^{\alpha,*} &= \left(-\frac{1}{8}C_{\Delta\ell-1,-1}^{\alpha} \right) \overline{\mathcal{F}}_{\ell,k-2}^{\alpha,*} + \left(2C_{\Delta\ell-1,-2}^{\alpha} + \frac{9}{8}C_{\Delta\ell-1,-1}^{\alpha} - \frac{1}{8}C_{\Delta\ell-1,1}^{\alpha} \right) \overline{\mathcal{F}}_{\ell,k-1}^{\alpha,*} \\ &+ \left(\frac{9}{8}C_{\Delta\ell-1,-1}^{\alpha} + 2C_{\Delta\ell-1,0}^{\alpha} + \frac{9}{8}C_{\Delta\ell-1,1}^{\alpha} \right) \overline{\mathcal{F}}_{\ell,k}^{\alpha,*} \\ &+ \left(-\frac{1}{8}C_{\Delta\ell-1,-1}^{\alpha} + \frac{9}{8}C_{\Delta\ell-1,1}^{\alpha} + 2C_{\Delta\ell-1,2}^{\alpha} \right) \overline{\mathcal{F}}_{\ell,k+1}^{\alpha,*} + \left(-\frac{1}{8}C_{\Delta\ell-1,1}^{\alpha} \right) \overline{\mathcal{F}}_{\ell,k+2}^{\alpha,*}, \end{aligned}$$

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concluding the first part of the proof. Then, let us proceed by recurrence: for $\Delta\ell = 0$ the thesis trivially holds. Assume that it holds for $\Delta\ell - 1$.

- $\sum_{m=-2}^{+2} C_{\Delta\ell,m}^{\alpha} = \dots = 2 \sum_{m=-2}^{+2} C_{\Delta\ell-1,m}^{\alpha} = 0$.
- $\sum_{m=-2}^{+2} m C_{\Delta\ell,m}^{\alpha} = \dots = \sum_{m=-2}^{+2} m C_{\Delta\ell-1,m}^{\alpha} = -c_{\alpha}$.
- $\sum_{m=-2}^{+2} m^2 C_{\Delta\ell,m}^{\alpha} = \dots = \frac{1}{2} \sum_{m=-2}^{+2} m^2 C_{\Delta\ell-1,m}^{\alpha} = \frac{1}{2} \frac{c_{\alpha}^2}{2^{\Delta\ell-1}} = \frac{c_{\alpha}^2}{2^{\Delta\ell}}$.
- $\sum_{m=-2}^{+2} m^3 C_{\Delta\ell,m}^{\alpha} = \dots = \frac{1}{4} \sum_{m=-2}^{+2} m^3 C_{\Delta\ell-1,m}^{\alpha} = -\frac{1}{4} \frac{c_{\alpha}^3}{4^{\Delta\ell-1}} = -\frac{c_{\alpha}^3}{4^{\Delta\ell}}$,

that concludes the proof.

Proposition (Match for Lax-Wendroff)

Let $d = 1$ and $\Delta\ell \geq 0$, then the flattened coefficients of the advection phase are given by

$$C_{\Delta\ell,0}^\alpha = -\frac{|c_\alpha|^2}{2\Delta\ell}, \quad C_{\Delta\ell,-c_\alpha/|c_\alpha|}^\alpha = \frac{|c_\alpha|}{2} \left(1 + \frac{|c_\alpha|}{2\Delta\ell}\right), \quad C_{\Delta\ell,c_\alpha/|c_\alpha|}^\alpha = -\frac{|c_\alpha|}{2} \left(1 - \frac{|c_\alpha|}{2\Delta\ell}\right).$$

Therefore, the adaptive stream phase matches that of the reference scheme up to order $s = 2$.

This also writes

$$\begin{array}{ll} \sum_{m=-2}^{+2} C_{\Delta\ell,m}^\alpha = 0, & \underbrace{\sum_{m=-2}^{+2} m C_{\Delta\ell,m}^\alpha = -c_\alpha}_{\text{Inertial term}} \\ \underbrace{\sum_{m=-2}^{+2} m^2 C_{\Delta\ell,m}^\alpha = \frac{c_\alpha^2}{2\Delta\ell}}_{\text{Diffusive term}}, & \cancel{\underbrace{\sum_{m=-2}^{+2} m^3 C_{\Delta\ell,m}^\alpha = -\frac{c_\alpha^3}{4\Delta\ell}}_{\text{Dispersive term}}} \end{array}$$

Conclusion on the schemes

The previous analysis shows that:

- A multiresolution scheme matches until $s = 2\gamma + 1$.
- All the schemes match the **inertial term**.
- Only the scheme for $\gamma = 1$ and Lax-Wendroff match the **diffusive term**.
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Therefore:

$$\partial_t u + \underbrace{\nabla \cdot (\varphi(u))}_{\substack{\gamma=0 \\ \gamma=1 \\ \text{Lax-Wendroff}}} - \underbrace{\nabla \cdot (D\nabla u)}_{\substack{\gamma=1 \\ \text{Lax-Wendroff}}} = \underbrace{\text{H.O.Ts.}}_{\gamma=1}$$

- The scheme for $\gamma = 0$ is almost **unusable** in practice.
- The Lax-Wendroff scheme is the **minimal scheme** for real applications (Navier-Stokes, etc. . .), because we also control diffusion. Still, it can threaten stability.
- The scheme for $\gamma \geq 1$ is the **“best”**. It also keeps 3rd order term, so better control on the stability.

Numerical simulations

Points of emphasis

The previous analysis was valid for

- Smooth solutions.
- In the limit of small Δx_ℓ for every $\ell = \underline{L}, \dots, \bar{L}$.

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- E_{ref} : error of the reference scheme (at \bar{L}) vs. exact solution.
- $E_{\text{adap}}^{\bar{L}}$: error of the adaptive scheme (at \underline{L}) vs. exact solution at level \bar{L} , using the reconstruction operator.
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and the plan is to make

$$D_{\text{adap}} \ll E_{\text{ref}}, \quad \Rightarrow \quad E_{\text{adap}}^{\bar{L}} \approx E_{\text{ref}},$$

regardless the fact that it converges or not for $\Delta x \rightarrow 0$.

Remark (bis)

We are not interested in evaluating the quality of the multiresolution adaptation with respect to the parameter ϵ : we consider a uniform mesh at the lowest resolution \underline{L} . Remember that the match property is **uniform** in ℓ .

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- when the mesh is updated using some **stiff** variable [FAKHARI *et al.*, 2016] and [N'GUESSAN *et al.*, 2019] but we still want to achieve a good accuracy in the coarsely meshed areas for the non-stiff variables.
- a fixed adapted mesh is used: [FILIPPOVA AND HÄNEL, 1998] and many others.

1D Linear advection equation

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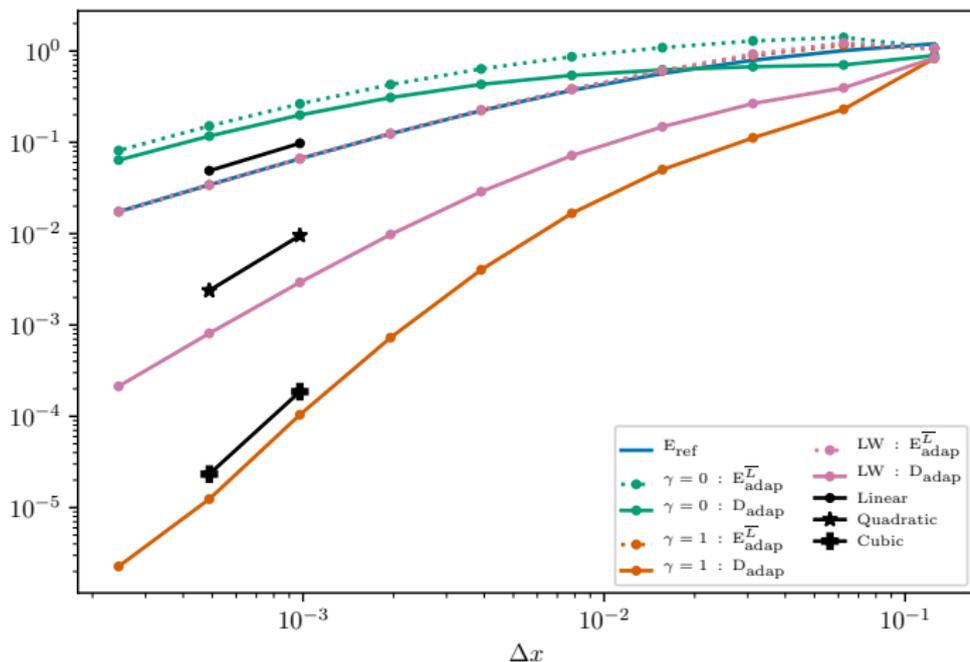
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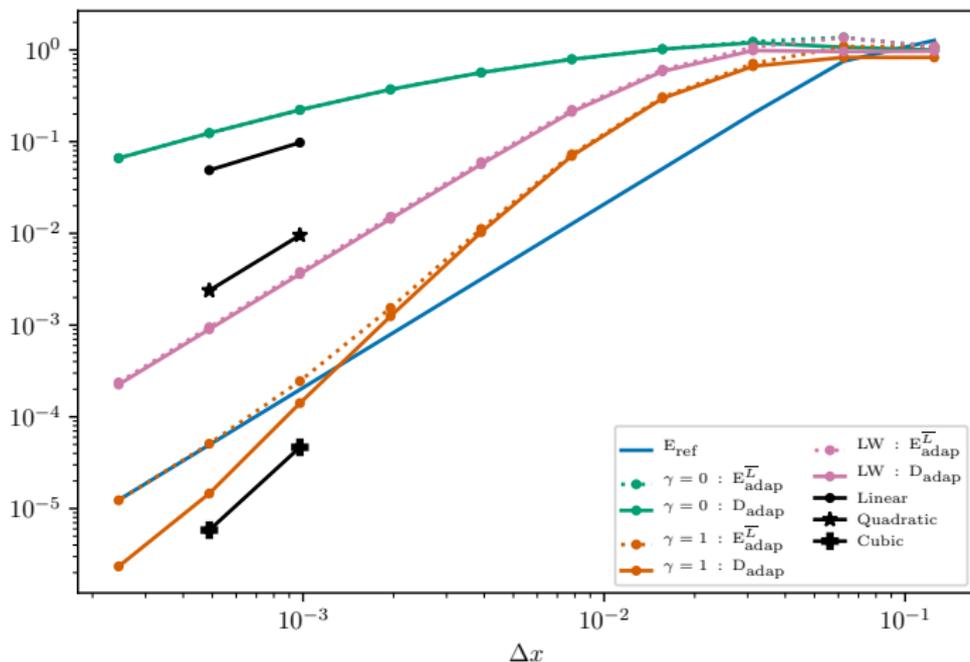
- The scheme is the D1Q2 given at the beginning of the presentation. We fix the level distance $\Delta\ell_{\min}$ and we increase \bar{L} (thus reduce Δx).

1D Linear advection equation: $\Delta \ell_{\min} = 2$ and $s = 1$



We have also tested $\Delta \ell_{\min} = 6$ having similar results. Remember: $E_{\text{adap}}^{\bar{L}} \leq E_{\text{ref}} + D_{\text{adap}}$.

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- We consider a D1Q3 scheme with velocities $c_0 = 0, c_1 = 1$ and $c_2 = -1$ with change of basis and relaxation matrix given by

$$M = \begin{pmatrix} 1 & 1 & 1 \\ 0 & \lambda & -\lambda \\ 0 & \lambda^2/2 & \lambda^2/2 \end{pmatrix}, \quad S = \text{diag}(0, s_v, s_w).$$

With equilibria and relaxation parameters:

$$m^{1,\text{eq}} = Vm^0, \quad m^{2,\text{eq}} = \kappa m^0 \\ s_v = (1/2 + \lambda\nu/(\Delta x(2\kappa - V^2)))^{-1}, \quad s_w = 1.$$

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- We consider a D1Q3 scheme with velocities $c_0 = 0, c_1 = 1$ and $c_2 = -1$ with change of basis and relaxation matrix given by

$$M = \begin{pmatrix} 1 & 1 & 1 \\ 0 & \lambda & -\lambda \\ 0 & \lambda^2/2 & \lambda^2/2 \end{pmatrix}, \quad S = \text{diag}(0, s_v, s_w).$$

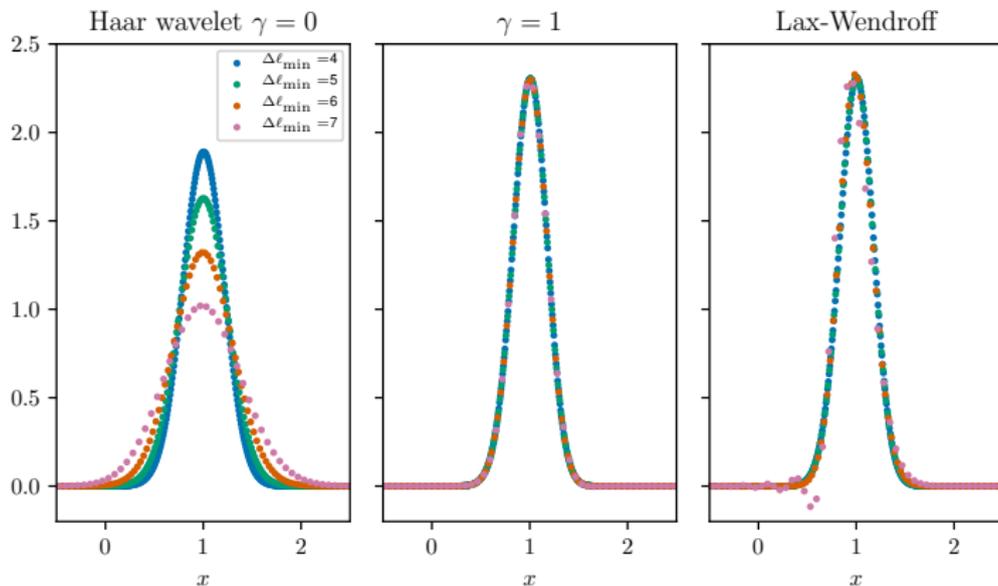
With equilibria and relaxation parameters:

$$m^{1,\text{eq}} = Vm^0, \quad m^{2,\text{eq}} = \kappa m^0 \\ s_v = (1/2 + \lambda\nu/(\Delta x(2\kappa - V^2)))^{-1}, \quad s_w = 1.$$

We fix the maximal level \bar{L} and we decrease the minimum level \underline{L} (we increase $\Delta\ell_{\min}$).

1D Linear advection diffusion equation: $\bar{L} = 11$

$\Delta \ell_{\min}$	Haar $\gamma = 0$		$\gamma = 1$		Lax-Wendroff	
	E_{adap}^L	D_{adap}	E_{adap}^L	D_{adap}	E_{adap}^L	D_{adap}
0	1.94e-02	0.00e+00	1.94e-02	0.00e+00	1.94e-02	0.00e+00
1	2.30e-02	1.55e-02	1.94e-02	7.88e-07	1.94e-02	3.63e-05
2	4.68e-02	4.52e-02	1.94e-02	3.41e-06	1.92e-02	1.82e-04
3	9.92e-02	9.94e-02	1.94e-02	1.31e-05	1.87e-02	7.63e-04
4	1.91e-01	1.92e-01	1.94e-02	5.40e-05	1.65e-02	3.09e-03
5	3.33e-01	3.34e-01	1.93e-02	2.78e-04	8.32e-03	1.24e-02
6	5.24e-01	5.26e-01	1.84e-02	1.74e-03	3.16e-02	5.03e-02
7	7.47e-01	7.48e-01	1.07e-02	1.89e-02	1.96e-01	2.15e-01



1D viscous Burgers equation

- The aim of this test case is to validate our analysis in a case where:
 - **Not convergent** reference scheme as $\Delta x \rightarrow 0$.
 - **Non-linear equilibria**: the collision could alter the quality of the method (at the end if we have time).
 - **Both inertial and diffusive** terms: not all the schemes are suitable.
 - **Smoothness assumption**: if the solution develops singularities, the previous analysis is no longer well-grounded. Thus interest in doing dynamic mesh adaptation.

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$$\begin{cases} \partial_t u + \partial_x(u^2/2) - \nu \partial_{xx} u = 0, \\ u(t = 0, x) = \frac{1}{(4\pi\nu t_0)^{1/2}} \exp\left(-\frac{x^2}{4\nu t_0}\right), \end{cases}$$

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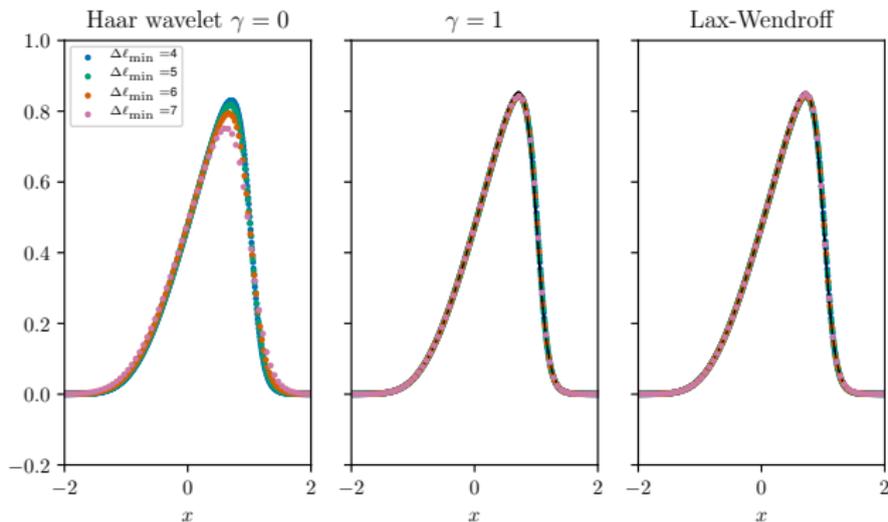
- The scheme the D1Q3 with

$$\begin{aligned} m^{1,\text{eq}} &= (m^0)^2/2, & m^{2,\text{eq}} &= (m^0)^3/6 + \kappa m^0/2, \\ s_v &= (1/2 + \lambda\nu/(\Delta x\kappa))^{-1}, & s_w &= 1. \end{aligned}$$

Again, we fix the maximal level \bar{L} and we decrease the minimum level \underline{L} (we increase $\Delta\ell_{\min}$).

1D viscous Burgers equation: large diffusion

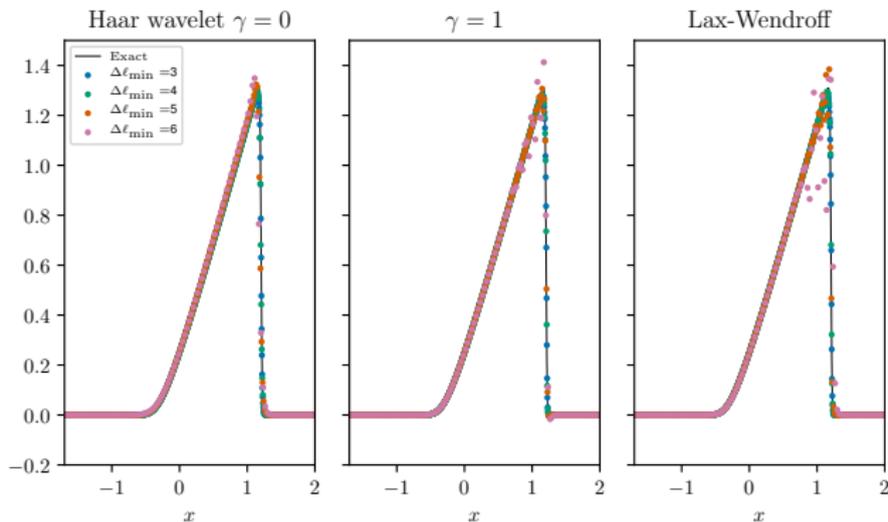
$\Delta \ell_{\min}$	Haar $\gamma = 0$		$\gamma = 1$		Lax-Wendroff	
	E_{adap}^L	D_{adap}	E_{adap}^L	D_{adap}	E_{adap}^L	D_{adap}
0	1.23e-02	0.00e+00	1.23e-02	0.00e+00	1.23e-02	0.00e+00
1	1.24e-02	9.99e-04	1.23e-02	1.88e-07	1.23e-02	1.60e-06
2	1.27e-02	2.99e-03	1.23e-02	9.34e-07	1.23e-02	8.02e-06
3	1.41e-02	6.95e-03	1.23e-02	3.89e-06	1.23e-02	3.37e-05
4	1.94e-02	1.48e-02	1.23e-02	1.57e-05	1.22e-02	1.36e-04
5	3.25e-02	3.00e-02	1.23e-02	6.30e-05	1.19e-02	5.48e-04
6	6.03e-02	5.90e-02	1.23e-02	2.60e-04	1.09e-02	2.20e-03
7	1.13e-01	1.12e-01	1.22e-02	1.18e-03	8.62e-03	9.08e-03



Coherent with the theoretical analysis (smooth solution).

1D viscous Burgers equation: small diffusion

$\Delta \ell_{\min}$	Haar $\gamma = 0$		$\gamma = 1$		Lax-Wendroff	
	E_{adap}^L	D_{adap}	E_{adap}^L	D_{adap}	E_{adap}^L	D_{adap}
0	5.31e-03	0.00e+00	5.31e-03	0.00e+00	5.31e-03	0.00e+00
1	4.96e-03	1.16e-03	5.31e-03	3.47e-06	5.29e-03	2.72e-05
2	4.61e-03	3.41e-03	5.31e-03	2.34e-05	5.22e-03	1.38e-04
3	6.78e-03	7.76e-03	5.30e-03	1.41e-04	4.92e-03	6.17e-04
4	1.47e-02	1.64e-02	5.31e-03	8.63e-04	4.58e-03	3.54e-03
5	3.20e-02	3.34e-02	6.14e-03	6.08e-03	1.48e-02	1.70e-02
6	6.49e-02	6.57e-02	3.36e-02	3.37e-02	1.05e-01	1.04e-01
7	1.24e-01	1.25e-01	2.45e-01	2.42e-01	8.18e-01	8.19e-01



The theoretical analysis cannot predict this (singular solution): need for mesh adaptation.

2D Linear advection-diffusion equation

The scheme we use is the D2Q9 with velocities given by

$$c_\alpha = \begin{cases} (0, 0), & \alpha = 0, \\ (\cos(\frac{\pi}{2}(\alpha - 1)), \sin(\frac{\pi}{2}(\alpha - 1))), & \alpha = 1, 2, 3, 4, \\ (\cos(\frac{\pi}{2}(\alpha - 5) + \frac{\pi}{4}), \sin(\frac{\pi}{2}(\alpha - 5) + \frac{\pi}{4})), & \alpha = 5, 6, 7, 8, \end{cases}$$

with the moments by [LALLEMAND AND LUO, 2000] relaxing with $S = \text{diag}(0, s, s, 1, 1, 1, 1, 1, 1)$

$$M = \begin{pmatrix} 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\ 0 & \lambda & 0 & -\lambda & 0 & \lambda & -\lambda & -\lambda & \lambda \\ 0 & 0 & \lambda & 0 & -\lambda & \lambda & \lambda & -\lambda & -\lambda \\ -4\lambda^2 & -\lambda^2 & -\lambda^2 & -\lambda^2 & -\lambda^2 & 2\lambda^2 & 2\lambda^2 & 2\lambda^2 & 2\lambda^2 \\ 0 & -2\lambda^3 & 0 & 2\lambda^3 & 0 & \lambda^3 & -\lambda^3 & -\lambda^3 & \lambda^3 \\ 0 & 0 & -2\lambda^3 & 0 & 2\lambda^3 & \lambda^3 & \lambda^3 & -\lambda^3 & -\lambda^3 \\ 4\lambda^4 & -2\lambda^4 & -2\lambda^4 & -2\lambda^4 & -2\lambda^4 & \lambda^4 & \lambda^4 & \lambda^4 & \lambda^4 \\ 0 & \lambda^2 & -\lambda^2 & \lambda^2 & -\lambda^2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & \lambda^2 & -\lambda^2 & \lambda^2 & -\lambda^2 \end{pmatrix},$$

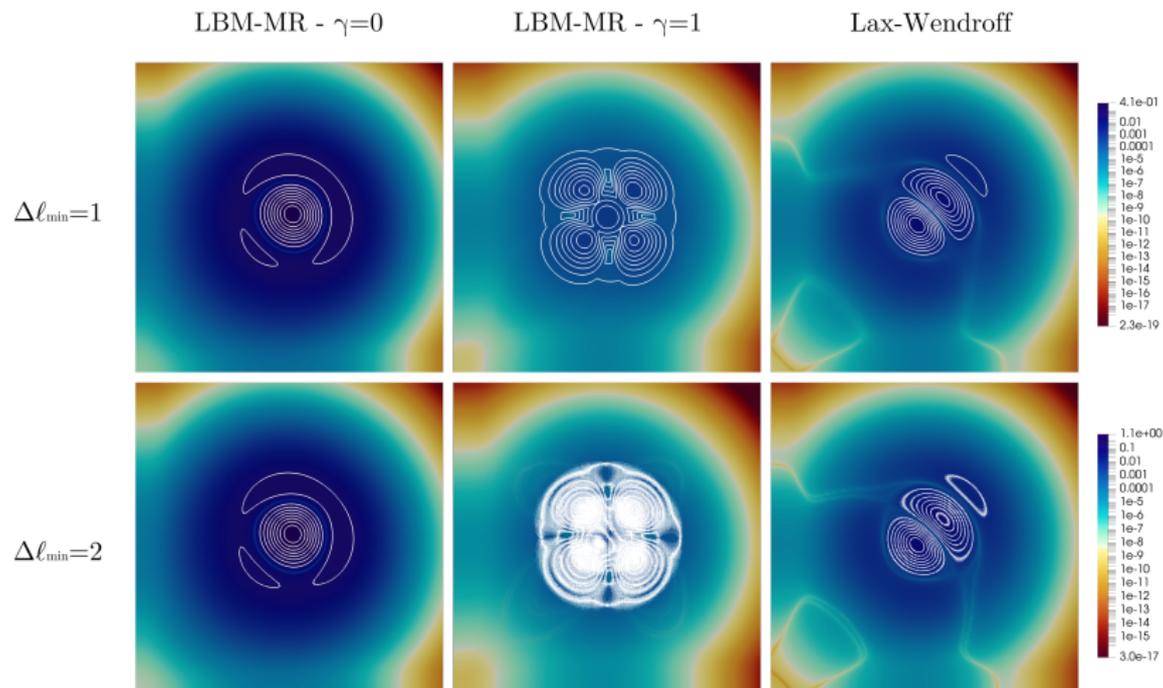
with $s = (1/2 + 3\nu/(\lambda\Delta x))^{-1}$ to enforce the diffusivity. The equilibria are based on the second-order expansion of the Maxwellian

$$\begin{aligned} m^{1,\text{eq}} &= V_x m^0, & m^{2,\text{eq}} &= V_y m^0, & m^{3,\text{eq}} &= (-2\lambda^2 + 3|\mathbf{V}|^2)m^0, \\ m^{4,\text{eq}} &= -\lambda^2 V_x m^0, & m^{5,\text{eq}} &= -\lambda^2 V_y m^0, & m^{6,\text{eq}} &= (\lambda^4 - 3\lambda^2|\mathbf{V}|^2)m^0, \\ & & & & m^{7,\text{eq}} &= (V_x^2 - V_y^2)m^0, & m^{8,\text{eq}} &= V_x V_y m^0. \end{aligned}$$

Same kind of tests than in 1D: prove that our analysis extends to 2D to quite “rich” models.

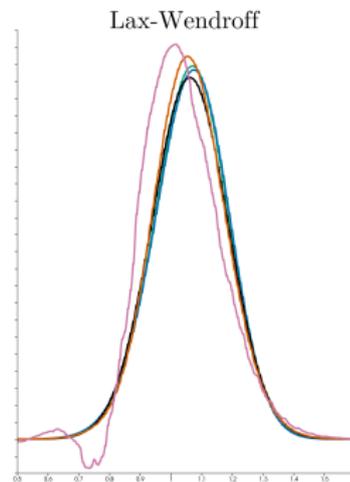
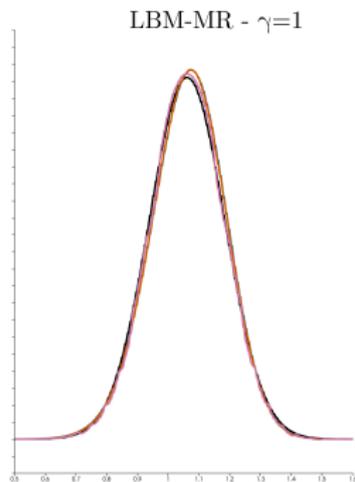
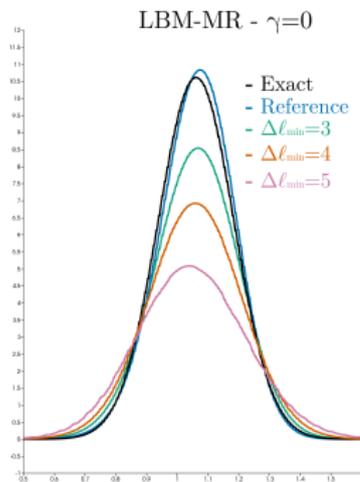
2D Linear advection equation: $\bar{L} = 9$

Spatial behavior of D_{adap} (in logarithmic scale) and contours:



2D Linear advection equation: $\bar{L} = 9$

$\Delta \ell_{\min}$	Haar $\gamma = 0$		$\gamma = 1$		Lax-Wendroff	
	E_{adap}^L	D_{adap}	E_{adap}^L	D_{adap}	E_{adap}^L	D_{adap}
0	4.86e-02	0.00e+00	4.86e-02	0.00e+00	4.86e-02	0.00e+00
1	4.61e-02	2.79e-02	4.86e-02	9.42e-05	4.80e-02	8.20e-04
2	7.58e-02	8.06e-02	4.87e-02	3.89e-04	4.56e-02	4.09e-03
3	1.64e-01	1.75e-01	4.87e-02	1.62e-03	3.71e-02	1.71e-02
4	3.16e-01	3.29e-01	4.82e-02	7.49e-03	4.01e-02	6.90e-02
5	5.38e-01	5.51e-01	4.99e-02	4.94e-02	2.39e-01	2.82e-01
6	8.16e-01	8.26e-01	4.74e-01	5.14e-01	1.00e+00	1.04e+00

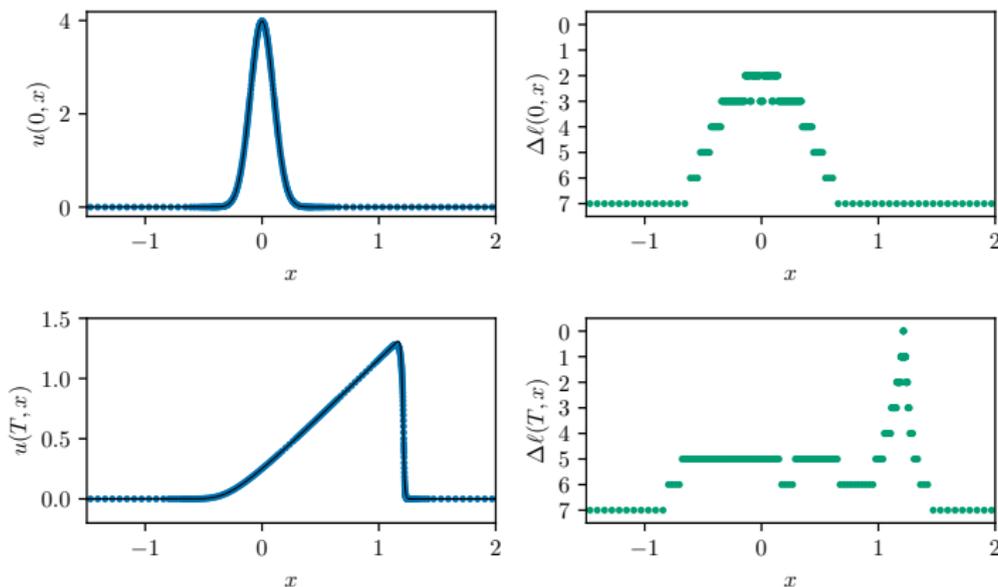


Again on the 1D viscous Burgers equation: small diffusion

What could be the effect of **mesh adaptation** with multiresolution?

Again on the 1D viscous Burgers equation: small diffusion

What could be the effect of **mesh adaptation** with multiresolution? Is the adaptive scheme accurate enough to allow, even if the initial mesh is quite coarsened with respect to the finest level \bar{L} , to progressively refine the mesh when steep gradients occur.



For singular solutions, a dynamic refinement algorithm is actually needed.

Conclusions

What has been done (theoretically)

- Analysis based on the **equivalent equations** [DUBOIS, 2008] for the LBM-MR schemes.
- Find the **maximal order of compliance** of the adaptive scheme with the desired physics, depending on the prediction stencil γ .

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Conclusions (stream)

- **Good agreement** between the empirical behavior and the asymptotic analysis.
 - The Lax-Wendroff scheme [FAKHARI *et al.*, 2014]: minimal setting to use most of the LBM schemes. Unpredictable dispersive behaviors: threat to the stability.
 - The Haar scheme $\gamma = 0$ is almost unusable: it modifies the diffusive terms.
 - The LBM-MR scheme for $\gamma \geq 1$: most reliable of the analyzed schemes, both in terms of consistency and stability.
- If the solution is **singular**: adaptive mesh adaptation needed!

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Conclusions (collision) [BONUS - QUESTIONS]

- Our leaves collision is a good choice: accuracy is only marginally affected.
- More refined collision strategy have to be especially needed and carefully optimized.

An interesting question

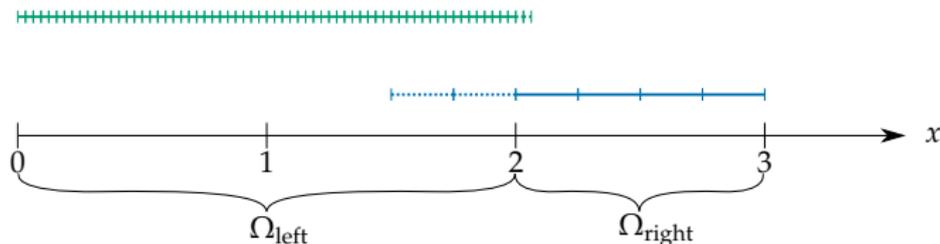
During this presentation, we received an interesting question:

What happens to a **wave passing through a fixed level jump**? Do we expect large spurious reflected waves?

We answer it in

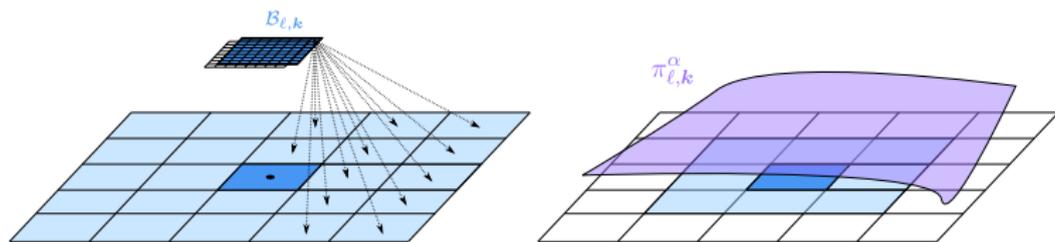
Bellotti, Gouarin, Graille, Massot - *Does the multiresolution lattice Boltzmann method allow to deal with waves passing through mesh jumps?* - Submitted to Comptes Rendus Mathématique - 2021 - <https://arxiv.org/abs/2105.12609> and <https://hal.archives-ouvertes.fr/hal-03235133v1>

The setting looks like:

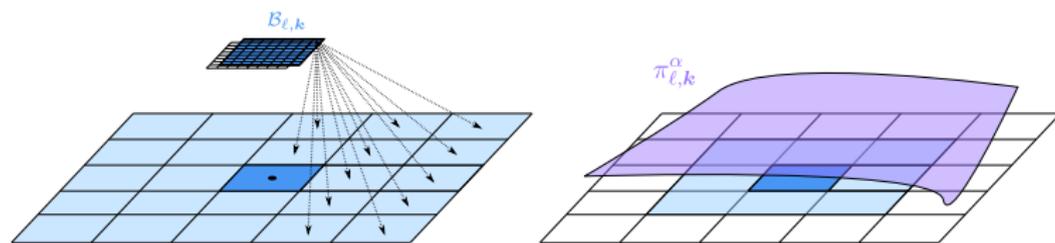


Thank you for your attention!
Looking forward to receiving your questions!

Alternative collision approaches [BONUS]



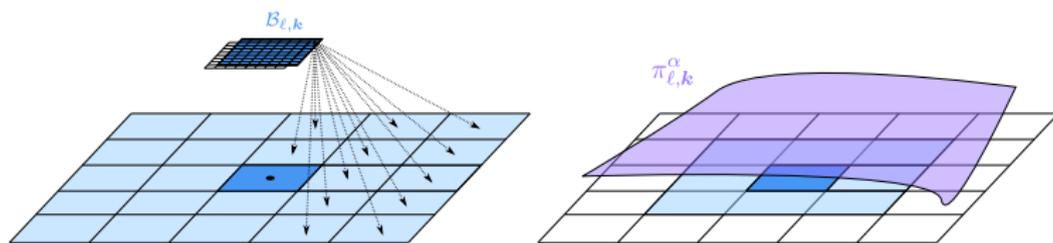
Alternative collision approaches [BONUS]



- Reconstructed collision

$$\bar{\mathbf{f}}_{\ell,k}^*(t) = M^{-1} \left((I - S)\bar{\mathbf{m}}_{\ell,k}(t) + \frac{S}{2^{d\Delta\ell}} \sum_{\bar{\mathbf{k}} \in \mathcal{B}_{\ell,k}} m^{\text{eq}}(\widehat{\bar{\mathbf{m}}}_{L,\bar{\mathbf{k}}}^0(t), \dots) \right).$$

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- Predict-and-quadrate collision, following [HOVHANNISYAN AND MÜLLER, 2010]

$$\bar{\mathbf{f}}_{\ell,\mathbf{k}}^*(t) = M^{-1} \left((I - S)\bar{\mathbf{m}}_{\ell,\mathbf{k}}(t) + \frac{S}{|\mathcal{C}_{\ell,\mathbf{k}}|} \sum_{i=1}^N \tilde{w}_i \mathbf{m}^{\text{eq}}(\pi_{\ell,\mathbf{k}}^0(t, \tilde{\mathbf{x}}_i), \dots) \right).$$

1D viscous Burgers equation: large and small diffusion [BONUS]

The stream phase is the LBM-MR scheme for $\gamma = 1$, which has proved to be the most reliable stream phase we analyzed.

Δt_{\min}	Leaves		Reconstructed		Predict-and-quadrate	
	E_{adap}^L	D_{adap}	E_{adap}^L	D_{adap}	E_{adap}^L	D_{adap}
0	1.23e-02	0.00e+00	1.23e-02	0.00e+00	1.23e-02	5.18e-08
1	1.23e-02	1.88e-07	1.23e-02	1.14e-07	1.23e-02	1.27e-07
2	1.23e-02	9.34e-07	1.23e-02	5.70e-07	1.23e-02	5.76e-07
3	1.23e-02	3.89e-06	1.23e-02	2.40e-06	1.23e-02	2.41e-06
4	1.23e-02	1.57e-05	1.23e-02	9.78e-06	1.23e-02	9.79e-06
5	1.23e-02	6.30e-05	1.23e-02	4.06e-05	1.23e-02	4.06e-05
6	1.23e-02	2.60e-04	1.23e-02	1.86e-04	1.23e-02	1.86e-04
7	1.22e-02	1.18e-03	1.23e-02	9.97e-04	1.23e-02	9.98e-04

Δt_{\min}	Leaves		Reconstructed		Predict-and-quadrate	
	E_{adap}^L	D_{adap}	E_{adap}^L	D_{adap}	E_{adap}^L	D_{adap}
0	5.31e-03	0.00e+00	5.31e-03	0.00e+00	5.31e-03	1.19e-06
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2	5.31e-03	2.34e-05	5.31e-03	2.28e-05	5.31e-03	2.29e-05
3	5.30e-03	1.41e-04	5.28e-03	1.43e-04	5.28e-03	1.43e-04
4	5.31e-03	8.63e-04	5.27e-03	8.93e-04	5.27e-03	8.93e-04
5	6.14e-03	6.08e-03	5.83e-03	5.73e-03	5.84e-03	5.76e-03
6	3.36e-02	3.37e-02	3.11e-02	3.14e-02	3.12e-02	3.15e-02
7	2.45e-01	2.42e-01	2.27e-01	2.23e-01	2.22e-01	2.19e-01