
A class of asymptotic preserving numerical schemes for low
Mach number flows.

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Context and motivation

Institute for Radio-protection and Nuclear Safety (IRSN).

An industrial CFD code:

- Stable schemes independently of the time and space steps.
- Accurate schemes for both compressible and incompressible flows.

The numerical methods described in this talk are implemented in the open source CALIF³S software, designed by the IRSN.

Outline

- The incompressible limit
 - Co-localized discretizations v.s. staggered discretizations
 - The incompressible limit for staggered discretizations
 - Conclusion and perspectives
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Non-dimensionalised Navier-Stokes equations

$$\partial_t \rho + \operatorname{div}(\rho \mathbf{u}) = 0,$$

$$\partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) + \nabla p = 0.$$

Characteristic quantities of the flow :

L_∞ : characteristic length,

ρ_∞ : mean density,

U_∞ : mean velocity,

c_∞ : mean speed of sound,

Non-dimensional quantities :

$$\bar{\mathbf{x}} = \frac{\mathbf{x}}{L_\infty}, \quad \bar{t} = t \frac{U_\infty}{L_\infty}, \quad \bar{\rho} = \frac{\rho}{\rho_\infty}, \quad \bar{\mathbf{u}} = \frac{\mathbf{u}}{U_\infty}, \quad \bar{p} = \frac{p}{\rho_\infty c_\infty^2}.$$



Non-dimensionalised Navier-Stokes equations

Non-dimensionalized equations :

$$\partial_{\bar{t}}\bar{\rho} + \operatorname{div}_{\bar{x}}(\bar{\rho}\bar{\mathbf{u}}) = 0,$$

$$\partial_{\bar{t}}(\bar{\rho}\bar{\mathbf{u}}) + \operatorname{div}_{\bar{x}}(\bar{\rho}\bar{\mathbf{u}} \otimes \bar{\mathbf{u}}) - \frac{1}{\operatorname{Re}} \left(\Delta_{\bar{x}}\bar{\mathbf{u}} + \frac{2}{3} \nabla_{\bar{x}}(\operatorname{div}\bar{\mathbf{u}}) \right) + \frac{1}{\mathcal{M}^2} \nabla_{\bar{x}}\bar{p} = 0.$$

with

$$\operatorname{Re} = \frac{\rho_{\infty} L_{\infty} U_{\infty}}{\mu} : \text{Reynolds number,}$$

$$\mathcal{M} = \frac{U_{\infty}}{c_{\infty}} : \text{Mach number.}$$

We study the limit $\mathcal{M} \rightarrow 0$, assuming that $\frac{1}{\operatorname{Re}(\mathcal{M})} = \bar{\mu} + o(1)$ when $\mathcal{M} \rightarrow 0$.

Zero Mach number limit : the continuous problem

Let $T > 0$ and $\Omega \subset \mathbb{R}^d$, $d \in \{1, 2, 3\}$.

- Non dimensionalised Navier-Stokes: on $\Omega \times (0, T)$:

$$\partial_t \rho^\varepsilon + \operatorname{div}(\rho^\varepsilon \mathbf{u}^\varepsilon) = 0,$$

$$\partial_t(\rho^\varepsilon \mathbf{u}^\varepsilon) + \operatorname{div}(\rho^\varepsilon \mathbf{u}^\varepsilon \otimes \mathbf{u}^\varepsilon) - \operatorname{div}(\boldsymbol{\tau}^\varepsilon) + \frac{1}{\varepsilon^2} \nabla(\rho^\varepsilon)^\gamma = 0,$$

$\varepsilon = \text{Mach number}$, $\operatorname{div}(\boldsymbol{\tau}^\varepsilon) = \mu \Delta \mathbf{u}^\varepsilon + (\lambda + \mu) \nabla(\operatorname{div} \mathbf{u}^\varepsilon)$.

- BC: $\mathbf{u}^\varepsilon = 0$ on $\partial\Omega$.
- « Ill prepared » initial condition:

$$\|\mathbf{u}_0^\varepsilon\|_{L^2(\Omega)^d} + \frac{1}{\varepsilon} \|\rho_0^\varepsilon - 1\|_{L^\infty(\Omega)} \leq C.$$

- « Well prepared » initial condition:

$$\|\mathbf{u}_0^\varepsilon\|_{H^1(\Omega)^d} + \frac{1}{\varepsilon} \|\operatorname{div} \mathbf{u}_0^\varepsilon\|_{L^2(\Omega)} + \frac{1}{\varepsilon^2} \|\rho_0^\varepsilon - 1\|_{L^\infty(\Omega)} \leq C.$$

Zero Mach number limit : the continuous problem

Let $T > 0$ and $\Omega \subset \mathbb{R}^d$, $d \in \{1, 2, 3\}$.

$$\partial_t \rho^\varepsilon + \operatorname{div}(\rho^\varepsilon \mathbf{u}^\varepsilon) = 0,$$

$$\partial_t(\rho^\varepsilon \mathbf{u}^\varepsilon) + \operatorname{div}(\rho^\varepsilon \mathbf{u}^\varepsilon \otimes \mathbf{u}^\varepsilon) - \mu \Delta \mathbf{u}^\varepsilon - (\lambda + \mu) \nabla(\operatorname{div} \mathbf{u}^\varepsilon) + \frac{1}{\varepsilon^2} \nabla(\rho^\varepsilon)^\gamma = 0,$$

$$\mathbf{u}_\varepsilon|_{\partial\Omega} = 0.$$

Formally, when $\varepsilon \rightarrow 0$:

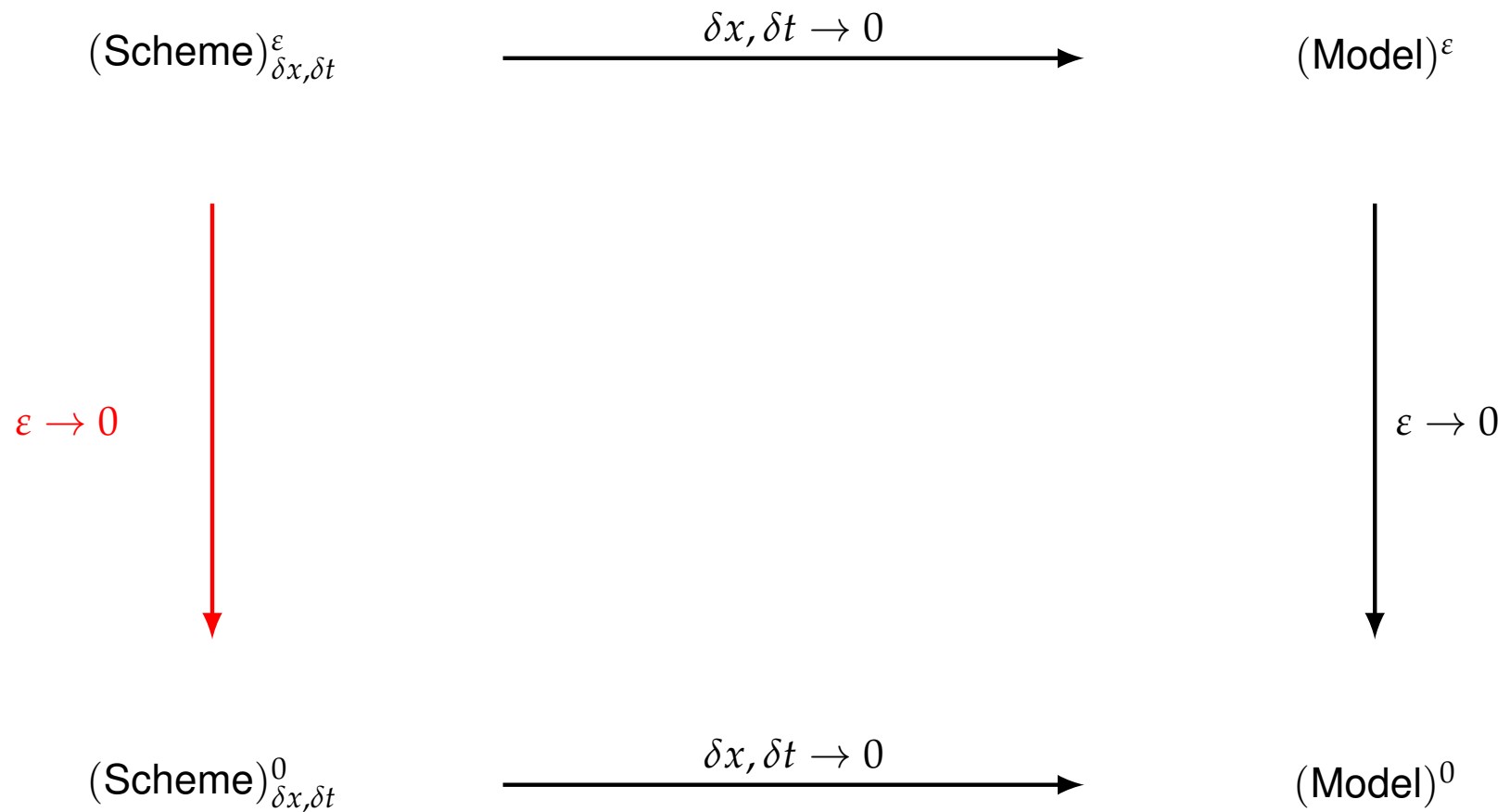
- Assuming $\rho^\varepsilon \rightarrow \rho$ and $\mathbf{u}^\varepsilon \rightarrow \mathbf{u}$.
- $\nabla \wp(\rho^\varepsilon) \rightarrow \nabla \wp(\rho) = 0 \quad \implies \quad \rho = \rho(t) \quad \xrightarrow{\text{BC}} \quad \rho = \text{cst} = \rho_0.$
- At the limit we obtain *formally*:

$$\operatorname{div}(\mathbf{u}) = 0,$$

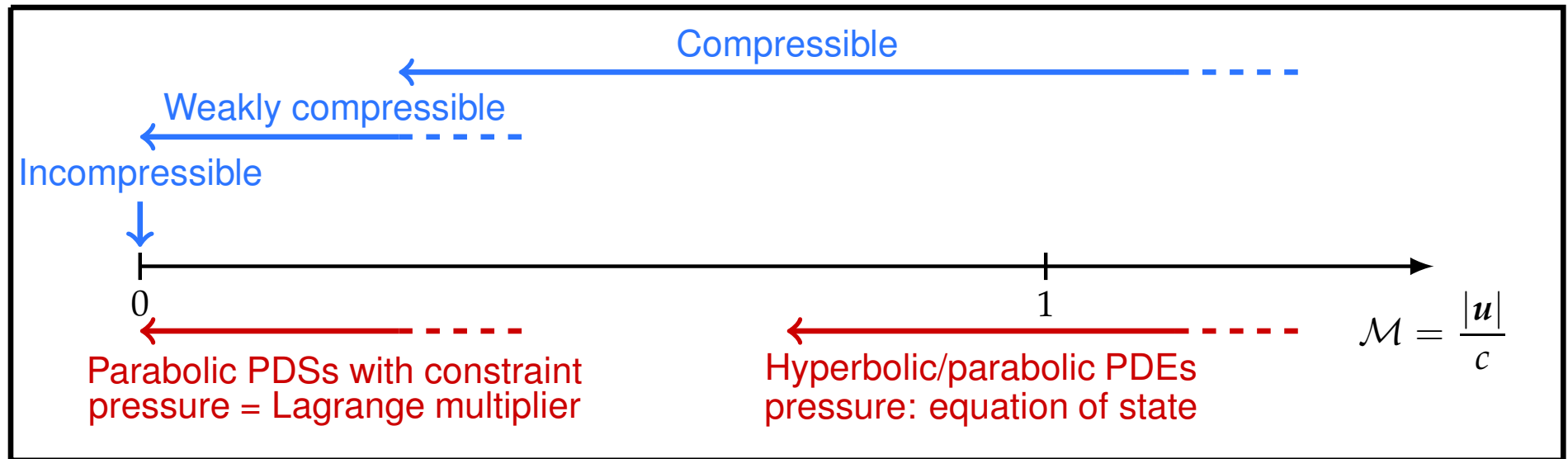
$$\rho_0 \partial_t \mathbf{u} + \rho_0 \operatorname{div}(\mathbf{u} \otimes \mathbf{u}) - \mu \Delta \mathbf{u} + \nabla \pi = 0$$

$$\text{with } \pi = \lim_{\varepsilon \rightarrow 0} \frac{1}{\varepsilon^2} ((\rho^\varepsilon)^\gamma - \rho_0^\gamma).$$

Asymptotic preserving numerical schemes



Accurate schemes for all Mach number regimes



Difficulties:

- Different numerical schemes for different PDEs.
- Different discretization constraints (pressure oscillations, CFL,...).

Goal: Design numerical schemes for all Mach number regimes.

Co-localized discretizations for compressible flows

$$\partial_t \rho + \operatorname{div}(\rho \mathbf{u}) = 0,$$

$$\partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) - \operatorname{div} \boldsymbol{\tau}(\mathbf{u}) + \frac{1}{\varepsilon^2} \nabla p(\rho) = 0.$$

Advantages:

- Two unknowns (ρ, \mathbf{u}) : it is easier to discretize them at the same location.
- Classical Finite Volume techniques (Riemann solvers...).
- Discrete energy and entropy inequalities are easy to prove.
- Discrete jump relations, shock waves are correctly approximated.

Difficulties: ($\varepsilon = \text{Mach number}$)

- Propagation speeds: $u - u/\varepsilon, u, u + u/\varepsilon$.
 - If explicit scheme \implies unstable because the CFL is too restrictive: $\delta t \leq \varepsilon(\delta x + \delta x^2/\mu)$.
 - Odd-even decoupling of the pressure in the limit $\varepsilon \rightarrow 0$.
-

Staggered discretizations for incompressible flows

$$\operatorname{div} \mathbf{u} = 0,$$

$$-\mu \Delta \mathbf{u} + \nabla p = \mathbf{f},$$

$$\mathbf{u}|_{\partial\Omega} = 0, \quad \int_{\Omega} p = 0.$$

- Step 1 : Eliminate the pressure :

Solve for $\mathbf{u} \in V = \{\mathbf{v} \in \mathbf{H}_0^1(\Omega)^d, \operatorname{div} \mathbf{v} = 0\}$:

$$\mu \int_{\Omega} \nabla \mathbf{u} : \nabla \mathbf{v} - \int_{\Omega} p \operatorname{div} \mathbf{v} = \langle \mathbf{f}, \mathbf{v} \rangle_{\mathbf{H}^{-1}, \mathbf{H}_0^1} \quad \forall \mathbf{v} \in \mathbf{H}_0^1(\Omega)^d.$$



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- Step 2: Recover the pressure:

Solve for $p \in L_0^2(\Omega) = \{q \in L^2(\Omega) \mid \int_{\Omega} q = 0\}$:

$$\Delta p = \operatorname{div} \mathbf{f}.$$

Is this laplacian operator invertible ?

Staggered discretizations for incompressible flows

Solve for $p \in L_0^2(\Omega) = \{q \in L^2(\Omega) \mid \int_{\Omega} q = 0\}$:

$$\nabla p = \mu \Delta u + f \in V^{\perp}.$$

Is there a continuous inverse $\nabla^{-1} : V^{\perp} \rightarrow L_0^2(\Omega)$?

Theorem : (inf-sup property) *There exists $\beta_{\Omega} > 0$ s.t.*

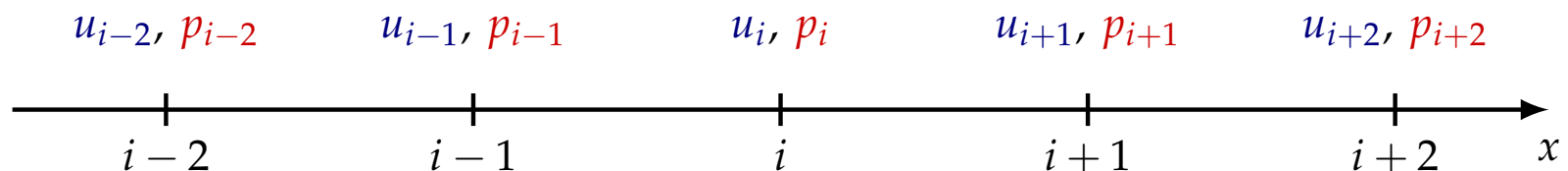
$$\inf_{p \in L_0^2} \sup_{v \in H_0^1} \frac{\int_{\Omega} p \operatorname{div} v}{\|p\|_{L^2} \|v\|_{H_0^1}} \geq \beta_{\Omega}.$$

In other words, for all $p \in L_0^2(\Omega)$ there exists $v \in H_0^1$ such that :

$$\frac{\int_{\Omega} p \operatorname{div} v}{\|v\|_{H_0^1}} \geq \beta_{\Omega} \|p\|_{L^2}.$$

Therefore, if $\nabla p \in H^{-1}$ then $\|p\|_{L^2} \leq \frac{1}{\beta_{\Omega}} \|\nabla p\|_{H^{-1}}$.

Co-localized schemes : odd-even decoupling



Discrete momentum equation:

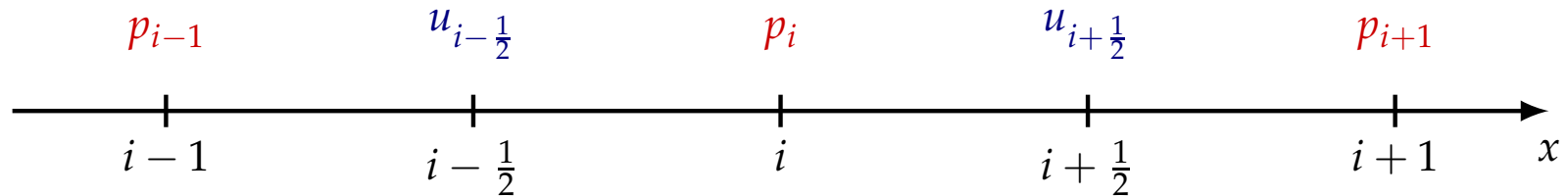
$$-\mu \frac{u_{i+1} - 2u_i + u_{i-1}}{\delta x^2} + \frac{p_{i+1} - p_{i-1}}{2\delta x} = f_i, \quad \forall i.$$

Take the divergence $(\partial_x X)_i = (X_{i+1} - X_{i-1}) / \delta x$

$$\frac{p_{i+2} - 2p_i + p_{i-2}}{4\delta x^2} = \frac{f_{i+1} - f_{i-1}}{2\delta x}$$

This discrete laplacian operator (and the discrete gradient operator) is not invertible
($\ker \Delta \neq \{0\}$!)

Staggered discretization



Discrete divergence on the mesh \mathbb{Z} :

$$\frac{u_{i+\frac{1}{2}} - u_{i-\frac{1}{2}}}{\delta x} = 0, \quad \forall i$$

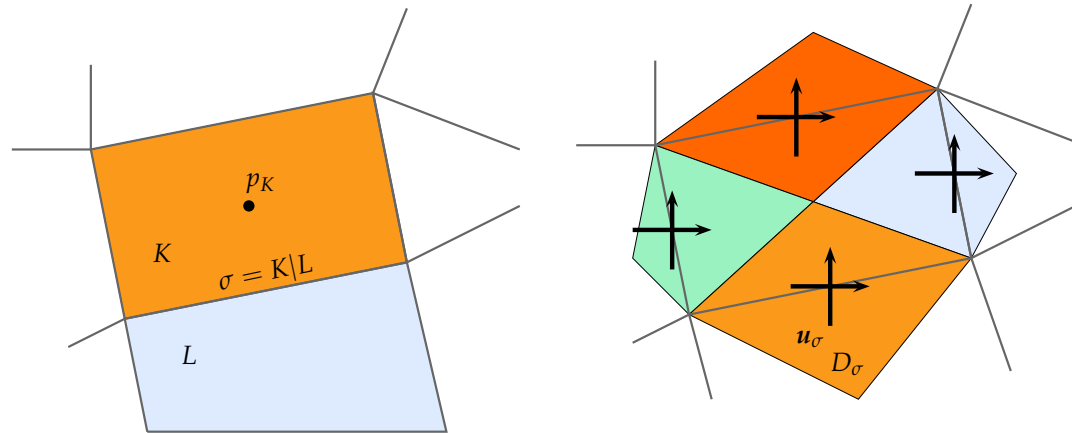
Discrete momentum equation on the mesh $\mathbb{Z} + \frac{1}{2}$:

$$-\mu \frac{u_{i+\frac{3}{2}} - 2u_{i+\frac{1}{2}} + u_{i-\frac{1}{2}}}{\delta x^2} + \frac{p_{i+1} - p_{i-1}}{2\delta x} = f_{i+\frac{1}{2}}, \quad \forall i.$$

Take the divergence $(\partial_x X)_i = (X_{i+\frac{1}{2}} - X_{i-\frac{1}{2}}) / \delta x$

$$\frac{p_{i+1} - 2p_i + p_{i-1}}{\delta x^2} = \frac{f_{i+\frac{1}{2}} - f_{i-\frac{1}{2}}}{\delta x}$$

Staggered discretization



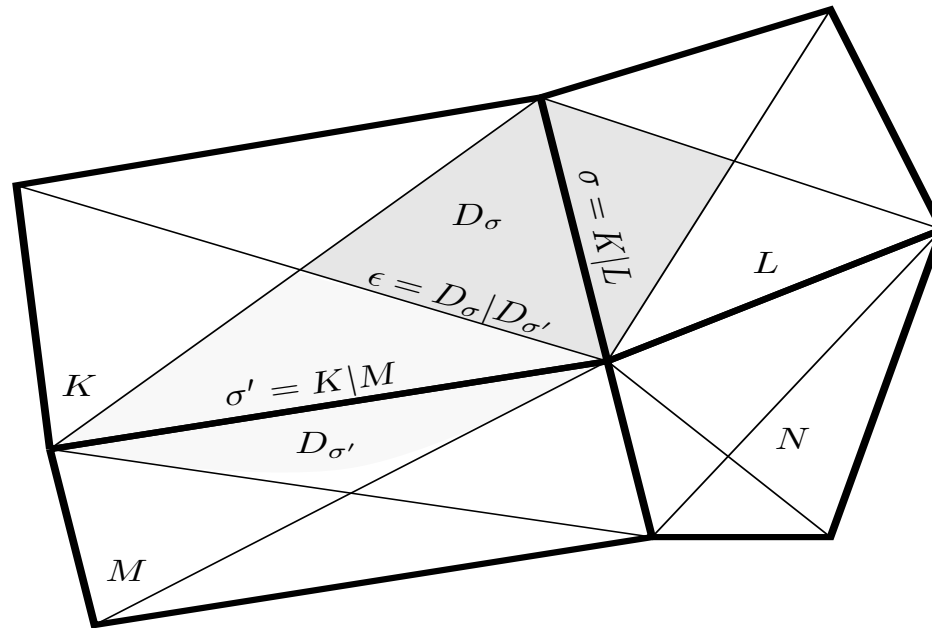
- Primal mesh : $\mathcal{M} = \{ \text{convexe polygones } K \}$.
- Pressure unknowns at the cells centers of the primal mesh: $(p_K)_{K \in \mathcal{M}}$. Discrete pressure space :

$$\mathbb{L}_{\mathcal{M}} = \{ p = \sum_{K \in \mathcal{M}} p_K \mathbb{1}_K \}$$

- Velocity unknowns at the faces: $(\mathbf{u}_\sigma)_{\sigma \in \mathcal{E}}$. Dual mesh: $\mathcal{D} = \{ \text{dual cells } D_\sigma, \sigma \in \mathcal{E} \}$. Discrete velocity space:

$$\mathbb{H}_{\mathcal{E}} = \{ \mathbf{u} = \sum_{\sigma \in \mathcal{E}} \mathbf{u}_\sigma \mathbb{1}_{D_\sigma} \}$$

Staggered discretization



Solve for $(\mathbf{u}, p) \in \mathbf{H}_{\mathcal{E}} \times \mathbf{L}_{\mathcal{M},0}$:

$$\begin{aligned} (\operatorname{div} \mathbf{u})_K &= 0, & K \in \mathcal{M}, \\ -\mu (\Delta \mathbf{u})_\sigma + (\nabla p)_\sigma &= 0, & \sigma \in \mathcal{E}_{\text{int}}, \end{aligned}$$

$$\text{with } (\operatorname{div} \mathbf{u})_K = \frac{1}{|K|} \sum_{\sigma \in \mathcal{E}(K)} \mathbf{u}_\sigma \cdot \mathbf{n}_{K,\sigma}, \quad (\nabla p)_\sigma = \frac{|\sigma|}{|D_\sigma|} (p_L - p_K) \mathbf{n}_{K,\sigma}.$$

Accurate schemes for all Mach number regimes

Usual strategy: Stabilize the numerical methods designed for compressible flows (often co-localized) in the low Mach number regime:

- Approximate Godunov solvers with modified numerical fluxes.
- Implication of acoustic stiff terms.

Our strategy: Extend to compressible models the existing numerical methods designed for incompressible flows.

- **Staggered** space discretization.

Discrete inf-sup condition \implies stabilized pressure

- Time discretization **projection method** adapted to compressible flows.
-

Compressible isentropic Navier-Stokes equations

$$\partial_t \rho + \operatorname{div}(\rho \mathbf{u}) = 0,$$

$$\partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) - \operatorname{div} \boldsymbol{\tau} + \nabla \wp(\rho) = 0.$$

- Boundary condition $\mathbf{u} = 0$ on $\partial\Omega$.
 - The numerical schemes described in this talk can be extended to other models:
 - Full compressible Navier-Stokes system (with energy equations), Majda-Sethian low Mach number model.
 - Evolution equations for (reactive) chemical species.
 - Baer-Nunziato two-phase flow model.
 - Other boundary condition . . .
-

An implicit scheme

- **Continuity equation:** (Finite Volumes on the primal mesh)

$$\frac{1}{\delta t} (\rho_K^{n+1} - \rho_K^n) + \operatorname{div}(\rho^{n+1} \mathbf{u}^{n+1})_K = 0, \quad K \in \mathcal{M},$$

with $\operatorname{div}(\rho \mathbf{u})_K = \frac{1}{|K|} \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma}$ and $F_{K,\sigma} = |\sigma| \rho_\sigma^{\text{up}} \mathbf{u}_\sigma \cdot \mathbf{n}_{K,\sigma}$,

ρ_σ^{up} : *upwind* approximation of ρ on the faces σ of K .

- **Momentum equation :** (Hybrid VF/ EF method on the dual mesh)

$$\frac{1}{\delta t} \left[\rho_\sigma^{n+1} \mathbf{u}_\sigma^{n+1} - \rho_\sigma^n \mathbf{u}_\sigma^n \right] + \operatorname{div}(\rho^{n+1} \mathbf{u}^{n+1} \otimes \mathbf{u}^{n+1})_\sigma + (\operatorname{div} \boldsymbol{\tau})_\sigma^{n+1} + (\nabla p)_\sigma^{n+1} = 0, \quad \sigma \in \mathcal{E}_{\text{int}},$$

with $\operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u})_\sigma = \frac{1}{|D_\sigma|} \sum_{\epsilon \in \tilde{\mathcal{E}}(D_\sigma)} F_{\sigma,\epsilon} \mathbf{u}_\epsilon$,

\mathbf{u}_ϵ *upwind or centered* approximation of \mathbf{u} on the faces ϵ of the dual cell D_σ .

Zero Mach number limit : the continuous problem

For weak solutions :

Main difficulty in the analysis : passing to the limit in the convective non linear term.

- Lions-Masmoudi '98: $\Omega = \mathbb{T}^d$.
- Desjardins-Grenier '99 : $\Omega = \mathbb{R}^d$.
- Desjardins-Grenier-Lions-Masmoudi '02 : Ω bounded with homogeneous Dirichlet conditions.
- Fereisl-Novotny '09: Navier-Stokes-Fourier with energy and *ad hoc* pressure law.
- Masmoudi-Rousset-Sun '21: (Navier boundary conditions).

For strong solutions :

- Klainerman - Majda.
 - Métivier - Schochet.
 - Hagstrom-Lorenz.
 - Gallagher.
 - Danchin.
 - Alazard.
-

Zero Mach number limit : the continuous problem

A priori Estimates:

- Kinetic energy:

$$\mathbf{u}^\varepsilon \cdot \quad \partial_t(\rho^\varepsilon \mathbf{u}^\varepsilon) + \operatorname{div}(\rho^\varepsilon \mathbf{u}^\varepsilon \otimes \mathbf{u}^\varepsilon) - \operatorname{div}(\boldsymbol{\tau}^\varepsilon) + \frac{1}{\varepsilon^2} \nabla p^\varepsilon = 0,$$

$$\hookrightarrow \quad \partial_t\left(\frac{1}{2}\rho^\varepsilon |\mathbf{u}^\varepsilon|^2\right) + \operatorname{div}\left(\frac{1}{2}\rho^\varepsilon |\mathbf{u}^\varepsilon|^2 \mathbf{u}^\varepsilon\right) - \operatorname{div}(\boldsymbol{\tau}^\varepsilon) \cdot \mathbf{u}^\varepsilon + \frac{1}{\varepsilon^2} \nabla p^\varepsilon \cdot \mathbf{u}^\varepsilon = 0.$$

- Renormalization identity

$$b'(\rho^\varepsilon) \times \quad \partial_t \rho^\varepsilon + \operatorname{div}(\rho^\varepsilon \mathbf{u}^\varepsilon) = 0,$$

$$\hookrightarrow \quad \partial_t b(\rho^\varepsilon) + \operatorname{div}(b(\rho^\varepsilon) \mathbf{u}^\varepsilon) + (\rho^\varepsilon b'(\rho^\varepsilon) - b(\rho^\varepsilon)) \operatorname{div} \mathbf{u}^\varepsilon = 0.$$

We choose b s.t. $sb'(s) - b(s) = s^\gamma$, i.e.:

$$b(s) = \frac{s^\gamma}{\gamma - 1}.$$

Zero Mach number limit : the continuous problem

A priori estimates:

- Kinetic energy and "free energy Π_γ ":

$$\partial_t \left(\frac{1}{2} \rho^\varepsilon |\mathbf{u}^\varepsilon|^2 \right) + \frac{1}{(\gamma - 1) \varepsilon^2} \partial_t \left((\rho^\varepsilon)^\gamma \right) - \operatorname{div}(\boldsymbol{\tau}^\varepsilon) \cdot \mathbf{u}^\varepsilon + \operatorname{div}(f) = 0,$$

$$\Leftrightarrow \partial_t \left(\frac{1}{2} \rho^\varepsilon |\mathbf{u}^\varepsilon|^2 \right) + \frac{1}{(\gamma - 1) \varepsilon^2} \partial_t \left((\rho^\varepsilon)^\gamma - 1 \right) - \operatorname{div}(\boldsymbol{\tau}^\varepsilon) \cdot \mathbf{u}^\varepsilon + \operatorname{div}(f) = 0.$$



Zero Mach number limit : the continuous problem

A priori estimates:

- Kinetic energy and "free energy Π_γ ":

$$\begin{aligned} & \partial_t \left(\frac{1}{2} \rho^\varepsilon |\mathbf{u}^\varepsilon|^2 \right) + \frac{1}{(\gamma - 1) \varepsilon^2} \partial_t \left((\rho^\varepsilon)^\gamma \right) - \operatorname{div}(\boldsymbol{\tau}^\varepsilon) \cdot \mathbf{u}^\varepsilon + \operatorname{div}(f) = 0, \\ \Leftrightarrow & \partial_t \left(\frac{1}{2} \rho^\varepsilon |\mathbf{u}^\varepsilon|^2 \right) + \frac{1}{(\gamma - 1) \varepsilon^2} \partial_t \left((\rho^\varepsilon)^\gamma - 1 \right) - \operatorname{div}(\boldsymbol{\tau}^\varepsilon) \cdot \mathbf{u}^\varepsilon + \operatorname{div}(f) = 0. \end{aligned}$$

Mass conservation equation :

$$-\frac{\gamma}{(\gamma - 1) \varepsilon^2} \times \partial_t (\rho^\varepsilon - 1) + \operatorname{div}(\rho^\varepsilon \mathbf{u}^\varepsilon) = 0.$$

Summing:

$$\partial_t \left(\frac{1}{2} \rho^\varepsilon |\mathbf{u}^\varepsilon|^2 \right) + \frac{C_\gamma}{\varepsilon^2} \partial_t (\Pi_\gamma(\rho^\varepsilon)) - \operatorname{div}(\boldsymbol{\tau}^\varepsilon) \cdot \mathbf{u}^\varepsilon + \operatorname{div}(g) = 0.$$

with

$$\Pi_\gamma(s) = s^\gamma - 1 - \gamma(s - 1) \quad C_\gamma = \frac{1}{\gamma - 1}$$

Zero Mach number limit : the continuous problem

A priori estimates:

$$\partial_t \left(\frac{1}{2} \rho^\varepsilon |\mathbf{u}^\varepsilon|^2 \right) + \frac{C_\gamma}{\varepsilon^2} \partial_t (\Pi_\gamma(\rho^\varepsilon)) - \operatorname{div}(\boldsymbol{\tau}^\varepsilon) \cdot \mathbf{u}^\varepsilon + \operatorname{div}(g) = 0,$$

The function Π_γ satisfies:

$$\begin{aligned} \Pi_\gamma(\rho) &= \wp(\rho) - \wp(1) - \gamma \wp'(1)(\rho - 1) \\ &= |\rho - 1|^2 \gamma \int_0^1 (1 + s(\rho - 1))^{\gamma-2} (1 - s) ds. \end{aligned}$$

Integrating on $\Omega \times (0, t)$ + BC:

$$\begin{aligned} \int_\Omega \frac{1}{2} \rho^\varepsilon(\cdot, t) |\mathbf{u}^\varepsilon(\cdot, t)|^2 dx + \frac{C_\gamma}{\varepsilon^2} \int_\Omega \Pi_\gamma(\rho^\varepsilon(\cdot, t)) dx + \mu \int_0^t \int_\Omega |\nabla \mathbf{u}^\varepsilon|^2 dx dt \\ + (\lambda + \mu) \int_0^t \int_\Omega (\operatorname{div} \mathbf{u}^\varepsilon)^2 dx dt \leq \int_\Omega \frac{1}{2} \rho_0^\varepsilon |\mathbf{u}_0^\varepsilon|^2 dx + \frac{C_\gamma}{\varepsilon^2} \int_\Omega \Pi_\gamma(\rho_0^\varepsilon) dx. \end{aligned}$$

Zero Mach number limit : the continuous problem

A priori estimates: what arguments have been used ?

(i) Kinetic energy:

$$\mathbf{u} \cdot \left[\partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) \right] \geq \partial_t \left(\frac{1}{2} \rho |\mathbf{u}|^2 \right) + \operatorname{div} \left(\frac{1}{2} \rho |\mathbf{u}|^2 \mathbf{u} \right).$$

(ii) Renormalization identity (for a convex function b)

$$b'(\rho) \times \left[\partial_t \rho + \operatorname{div}(\rho \mathbf{u}) \right] \geq \partial_t b(\rho) + \operatorname{div}(b(\rho) \mathbf{u}) + (\rho b'(\rho) - b(\rho)) \operatorname{div} \mathbf{u}.$$

(iii) Gradient-Divergence duality

$$\nabla p \cdot \mathbf{u} + p \operatorname{div} \mathbf{u} = \operatorname{div}(p \mathbf{u}).$$

(iv) Global conservativity:

$$\mathbf{u} \cdot \mathbf{n} = 0 \quad \text{on } \partial\Omega \quad \implies \quad \int_{\Omega} \operatorname{div}(\phi \mathbf{u}) \, dx = 0.$$

(v) Coercivity of the diffusion term:

$$- \int_{\Omega} \operatorname{div}(\boldsymbol{\tau}) \cdot \mathbf{u} \, dx \geq C \int_{\Omega} |\nabla \mathbf{u}^\varepsilon|^2 \, dx.$$

An implicit scheme

- **Continuity equation:** (Finite Volumes on the primal mesh)

$$\frac{1}{\delta t} (\rho_K^{n+1} - \rho_K^n) + \operatorname{div}(\rho^{n+1} \mathbf{u}^{n+1})_K = 0, \quad K \in \mathcal{M},$$

with $\operatorname{div}(\rho \mathbf{u})_K = \frac{1}{|K|} \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma}$ et $F_{K,\sigma} = |\sigma| \rho_\sigma^{\text{up}} \mathbf{u}_\sigma \cdot \mathbf{n}_{K,\sigma}$,

ρ_σ^{up} : *upwind* approximation of ρ on the faces σ of K .

- **Momentum equation :** (Hybrid VF/ EF method on the dual mesh)

$$\frac{1}{\delta t} \left[\rho_\sigma^{n+1} \mathbf{u}_\sigma^{n+1} - \rho_\sigma^n \mathbf{u}_\sigma^n \right] + \operatorname{div}(\rho^{n+1} \mathbf{u}^{n+1} \otimes \mathbf{u}^{n+1})_\sigma + (\operatorname{div} \boldsymbol{\tau})_\sigma^{n+1} + (\nabla p)_\sigma^{n+1} = 0, \quad \sigma \in \mathcal{E}_{\text{int}},$$

with $\operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u})_\sigma = \frac{1}{|D_\sigma|} \sum_{\epsilon \in \tilde{\mathcal{E}}(D_\sigma)} F_{\sigma,\epsilon} \mathbf{u}_\epsilon$,

\mathbf{u}_ϵ *upwind or centered* approximation of \mathbf{u} on the faces ϵ of the dual cell D_σ .

Discrete renormalization identity

$$\frac{|K|}{\delta t} (\rho_K - \rho_K^*) + \sum_{\sigma \in \mathcal{E}(K)} |\sigma| \mathbf{u}_\sigma \cdot \mathbf{n}_{K,\sigma} \rho_\sigma^{\text{up}} = 0.$$

Assume that :

- the densities ρ_K et ρ_K^* are **positive**
- the function b is **convex**
- ρ_σ^{up} is the **upwind** approximation of ρ on σ .

Then : multiplying by $b'(\rho_K)$ yields:

$$\begin{aligned} \frac{|K|}{\delta t} (b(\rho_K) - b(\rho_K^*)) + \sum_{\sigma \in \mathcal{E}(K)} |\sigma| \mathbf{u}_\sigma \cdot \mathbf{n}_{K,\sigma} b(\rho_\sigma^{\text{up}}) \\ + (\rho_K b'(\rho_K) + b(\rho_K)) \sum_{\sigma \in \mathcal{E}(K)} |\sigma| \mathbf{u}_\sigma \cdot \mathbf{n}_{K,\sigma} + R_K = 0. \end{aligned}$$

with $R_K \geq 0$.

Discrete ∇ – div duality

Discrete divergence:

$$(\operatorname{div} u)_K = \frac{1}{|K|} \sum_{\sigma \in \mathcal{E}(K)} |\sigma| \mathbf{u}_\sigma \cdot \mathbf{n}_{K,\sigma}.$$

Discrete gradient :

$$\text{pour } \sigma = K|L, \quad (\nabla p)_\sigma = \frac{|\sigma|}{|D_\sigma|} (p_L - p_K) \mathbf{n}_{K,\sigma}.$$

We get, for all discrete fields $(p_K)_{K \in \mathcal{M}}$, $(\mathbf{u}_\sigma)_{\sigma \in \mathcal{E}}$ (with $\mathbf{u}_\sigma = 0$ for $\sigma \subset \partial\Omega$):

$$\begin{aligned} \sum_{K \in \mathcal{M}} |K| p_K (\operatorname{div} u)_K &= \sum_{K \in \mathcal{M}} |K| p_K \frac{1}{|K|} \sum_{\sigma \in \mathcal{E}(K)} |\sigma| \mathbf{u}_\sigma \cdot \mathbf{n}_{K,\sigma} \\ &= - \sum_{\sigma \in \mathcal{E}} |\sigma| \mathbf{u}_\sigma (p_L - p_K) \mathbf{n}_{K,\sigma} \\ &= - \sum_{\sigma \in \mathcal{E}} |D_\sigma| \mathbf{u}_\sigma \cdot (\nabla p)_\sigma. \end{aligned}$$



Discrete kinetic energy :

$$\partial_t \rho + \operatorname{div}(\rho \mathbf{u}) = 0,$$

$$\partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) - \operatorname{div} \boldsymbol{\tau} + \nabla p = 0.$$

$$\rho \left(\partial_t \frac{|\mathbf{u}|^2}{2} + \nabla \frac{|\mathbf{u}|^2}{2} \right) - \operatorname{div} \boldsymbol{\tau} \cdot \mathbf{u} + \nabla p \cdot \mathbf{u} = 0.$$

$$\partial_t \frac{\rho |\mathbf{u}|^2}{2} + \nabla \frac{\rho |\mathbf{u}|^2}{2} - \operatorname{div} \boldsymbol{\tau} \cdot \mathbf{u} + \nabla p \cdot \mathbf{u} = 0.$$

- The continuity equation has been used **twice**.
- The two equations **are not discretized on the same mesh !**

$$\frac{|K|}{\delta t} (\rho_K - \rho_K^*) + \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma} = 0, \quad K \in \mathcal{M},$$

$$\frac{1}{\delta t} (\rho_\sigma \mathbf{u}_\sigma - \rho_\sigma^* \mathbf{u}_\sigma^*) + \frac{1}{|D_\sigma|} \sum_{\epsilon \in \tilde{\mathcal{E}}(D_\sigma)} F_{\sigma,\epsilon} \mathbf{u}_\epsilon - (\operatorname{div} \boldsymbol{\tau})_\sigma + (\nabla p)_\sigma = 0, \quad \sigma \in \mathcal{E}_{\text{int}}.$$

Discrete kinetic energy :

Theorem (Herbin, Kheriji, Latché) :

- **Assume** that a mass balance equation is satisfied on the dual mesh cells :

$$\frac{|D_\sigma|}{\delta t} (\rho_\sigma - \rho_\sigma^*) + \sum_{\epsilon \in \mathcal{E}(D_\sigma)} F_{\sigma,\epsilon} = 0, \quad \forall \sigma \in \mathcal{E}_{\text{int}}.$$

with $\rho_\sigma > 0$ for all $\sigma \in \mathcal{E}_{\text{int}}$.

- **Then** a local discrete kinetic energy equation is satisfied on this dual mesh :

$$\frac{1}{2\delta t} (\rho_\sigma |\mathbf{u}_\sigma|^2 - \rho_\sigma^* |\mathbf{u}_\sigma^*|^2) + \frac{1}{2|D_\sigma|} \sum_{\substack{\epsilon \in \tilde{\mathcal{E}}(D_\sigma) \\ \epsilon = D_\sigma | D_{\sigma'}}} F_{\sigma,\epsilon} \mathbf{u}_\sigma \cdot \mathbf{u}_{\sigma'} - (\text{div } \boldsymbol{\tau})_\sigma \cdot \mathbf{u}_\sigma + (\nabla p)_\sigma \cdot \mathbf{u}_\sigma \leq 0.$$



Discrete kinetic energy :

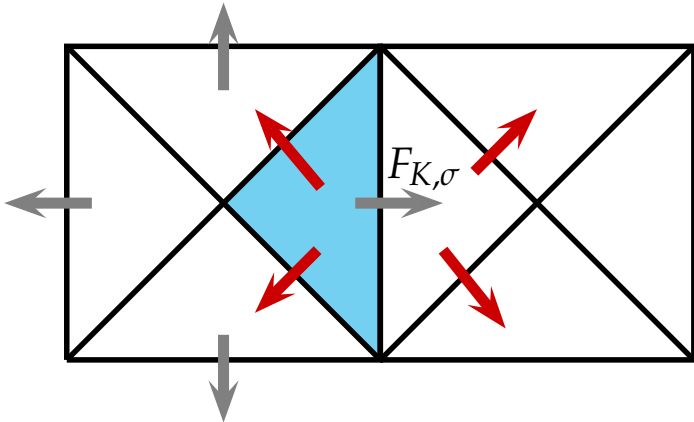
We want :

$$\frac{|D_\sigma|}{\delta t} (\rho_\sigma - \rho_\sigma^*) + \sum_{\epsilon \in \mathcal{E}(D_\sigma)} F_{\sigma,\epsilon} = 0.$$

We have :

$$\frac{|K|}{\delta t} (\rho_K - \rho_K^*) + \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma} = 0,$$

$$\frac{|L|}{\delta t} (\rho_L - \rho_L^*) + \sum_{\sigma \in \mathcal{E}(L)} F_{L,\sigma} = 0.$$



Discrete kinetic energy :

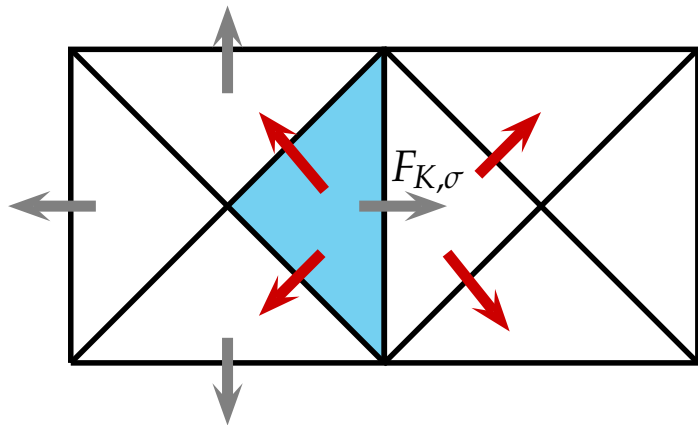
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Let w s.t. $\operatorname{div} w = \text{cst}$ and for every face σ of K :

$$\int_\sigma w \cdot n_{K,\sigma} = F_{K,\sigma} \quad (\text{lifting of the fluxes}).$$

We then define : $F_{\sigma,\epsilon} = \int_\epsilon w \cdot n_{\sigma,\epsilon}$.

Discrete kinetic energy :

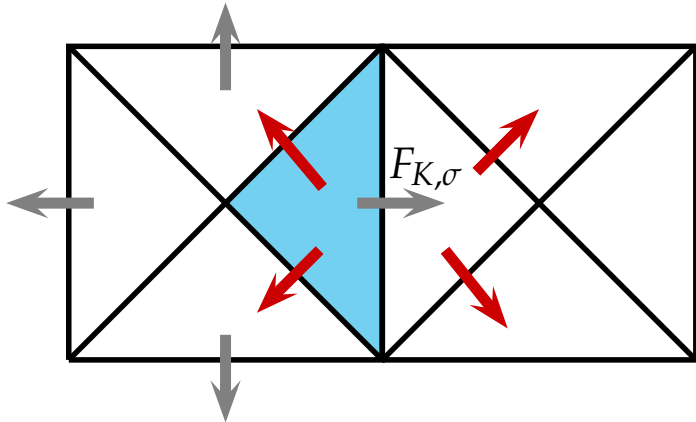
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Let w s.t. $\text{div} w = cst$ and for every face σ of K :

$$\int_{\sigma} w \cdot n_{K,\sigma} = F_{K,\sigma} \quad (\text{lifting of the fluxes}).$$

We then define : $F_{\sigma,\epsilon} = \int_{\epsilon} w \cdot n_{\sigma,\epsilon} .$

$$\begin{aligned} F_{K,\sigma} + \sum_{\substack{\epsilon \in \mathcal{E}(D_\sigma) \\ \epsilon \subset K}} F_{\sigma,\epsilon} &= \int_{\partial D_{K,\sigma}} w \cdot n = \int_{D_{K,\sigma}} \text{div} w = \frac{|D_{K,\sigma}|}{|K|} \int_K \text{div} w = \frac{|D_{K,\sigma}|}{|K|} \int_{\partial K} w \cdot n \\ &= \frac{|D_{K,\sigma}|}{|K|} \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma} = -\frac{|D_{K,\sigma}|}{|K|} \frac{|K|}{\delta t} (\rho_K - \rho_K^*) \end{aligned}$$

Discrete kinetic energy :

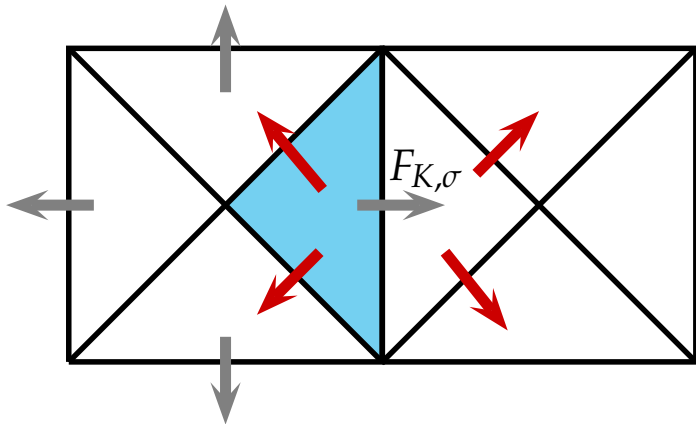
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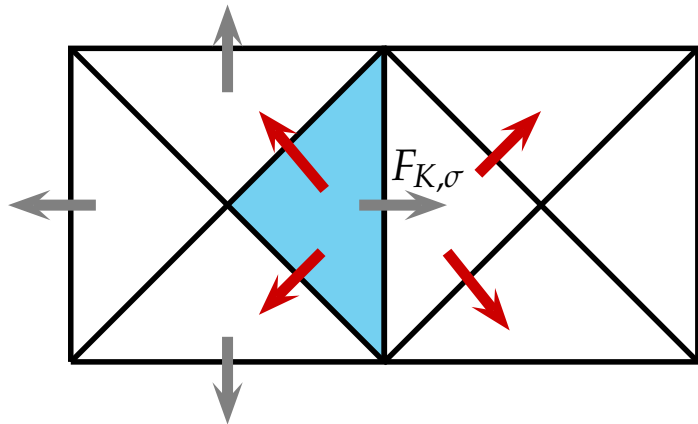
We then define : $F_{\sigma,\epsilon} = \int_\epsilon w \cdot n_{\sigma,\epsilon} .$

$$\frac{|D_{K,\sigma}|}{\delta t} (\rho_K - \rho_K^*) + F_{K,\sigma} + \sum_{\substack{\epsilon \in \mathcal{E}(D_\sigma) \\ \epsilon \subset K}} F_{\sigma,\epsilon} = 0,$$

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$$\frac{|D_{K,\sigma}|}{\delta t} (\rho_K - \rho_K^*) + F_{K,\sigma} + \sum_{\substack{\epsilon \in \mathcal{E}(D_\sigma) \\ \epsilon \subset K}} F_{\sigma,\epsilon} = 0, \quad \text{et} \quad \frac{|D_{L,\sigma}|}{\delta t} (\rho_L - \rho_L^*) + F_{L,\sigma} + \sum_{\substack{\epsilon \in \mathcal{E}(D_\sigma) \\ \epsilon \subset L}} F_{\sigma,\epsilon} = 0.$$

Discrete kinetic energy :

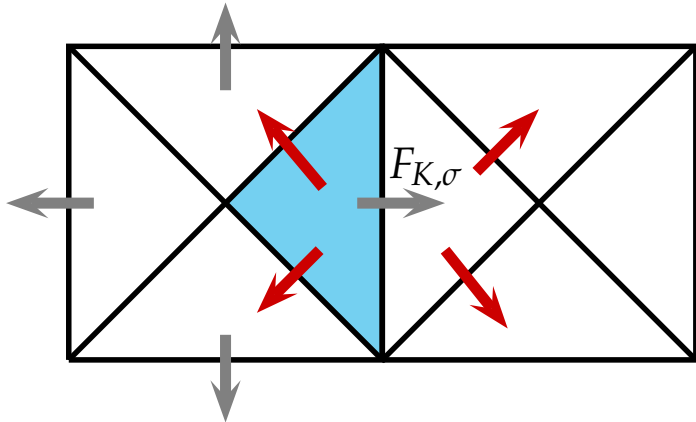
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Let w s.t. $\text{div} w = \text{cst}$ and for every face σ of K :

$$\int_\sigma w \cdot n_{K,\sigma} = F_{K,\sigma} \quad (\text{lifting of the fluxes}).$$

We then define : $F_{\sigma,\epsilon} = \int_\epsilon w \cdot n_{\sigma,\epsilon} .$

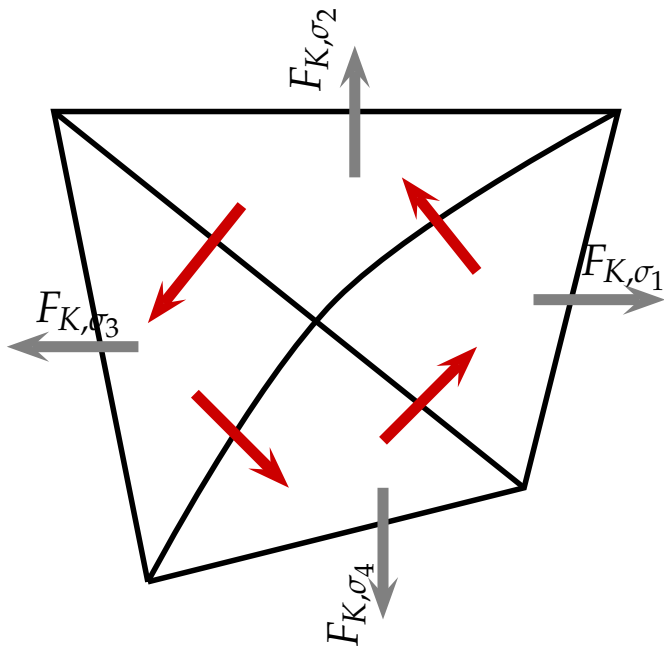
$$\frac{1}{\delta t} \left(\underbrace{|D_{K,\sigma}| \rho_K + |D_{L,\sigma}| \rho_L}_{=: |D_\sigma| \rho_\sigma} - |D_{K,\sigma}| \rho_K^* - |D_{L,\sigma}| \rho_L^* \right) + \sum_{\epsilon \in \mathcal{E}(D_\sigma)} F_{\sigma,\epsilon} = 0.$$

Discrete kinetic energy :

$$F_{K,\sigma} + \sum_{\substack{\epsilon \in \mathcal{E}(D_\sigma) \\ \epsilon \subset K}} F_{\sigma,\epsilon} = \int_{\partial D_{K,\sigma}} \mathbf{w} \cdot \mathbf{n} = \int_{D_{K,\sigma}} \operatorname{div} \mathbf{w} = \frac{|D_{K,\sigma}|}{|K|} \int_K \operatorname{div} \mathbf{w} = \frac{|D_{K,\sigma}|}{|K|} \int_{\partial K} \mathbf{w} \cdot \mathbf{n}$$

$$= \frac{|D_{K,\sigma}|}{|K|} \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma} = -\frac{|D_{K,\sigma}|}{|K|} \frac{|K|}{\delta t} (\rho_K - \rho_K^*)$$

with $\zeta_K^\sigma = \frac{|D_{K,\sigma}|}{|K|}$ independent of K and σ .



One solves the linear system :

$$F_{K,\sigma} + \sum_{\substack{\epsilon \in \mathcal{E}(D_\sigma) \\ \epsilon \subset K}} F_{\sigma,\epsilon} = \zeta_K^\sigma \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma}, \quad \forall \sigma \in \mathcal{E}(K).$$

Other properties of the scheme

- **Coercivity of the diffusion term :**

Rannacher-Turek Finite Element:

$$-\sum_{\sigma \in \mathcal{E}} |D_\sigma| (\operatorname{div} \boldsymbol{\tau})_\sigma \cdot \mathbf{u}_\sigma \geq C \|\mathbf{u}\|_{1,d}^2.$$

- **Discrete *inf-sup* condition :**

$$\inf_{p=(p_K)} \sup_{v=(v_\sigma)} \frac{\sum_{K \in \mathcal{M}} |K| p_K (\operatorname{div} v)_K}{\|p\|_{L^2(\Omega)} \|v\|_{1,d}} \geq \beta.$$

For all $p = (p_K)$ such that $\sum_{K \in \mathcal{M}} |K| p_K = 0$, there exists $v = (v_\sigma)$ such that $\|v\|_{1,d} = 1$ and:

$$\sum_{K \in \mathcal{M}} |K| p_K (\operatorname{div} v)_K \geq \beta \|p\|_{L^2(\Omega)}.$$

Zero Mach number asymptotics

$$\frac{1}{\delta t} (\rho_K^{n+1} - \rho_K^n) + |K|^{-1} \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma}^{n+1} = 0, \quad K \in \mathcal{M},$$

$$\frac{1}{\delta t} \left[\rho_\sigma^{n+1} \mathbf{u}_\sigma^{n+1} - \rho_\sigma^n \mathbf{u}_\sigma^n \right] + |D_\sigma|^{-1} \sum_{\epsilon \in \tilde{\mathcal{E}}(D_\sigma)} F_{\sigma,\epsilon}^{n+1} \mathbf{u}_\epsilon^{n+1} + (\operatorname{div} \boldsymbol{\tau})_\sigma^{n+1} + \frac{1}{\varepsilon^2} (\nabla p)_\sigma^{n+1} = 0, \quad \sigma \in \mathcal{E}_{\text{int}}.$$

Theorem : Assume ill prepared initial conditions. Then, *for a fixed mesh*, with $\varepsilon \rightarrow 0$:

- $\rho_\varepsilon \rightarrow 1$ with an ε rate in $L^\infty((0, T); L^q(\Omega))$ norm for all $q \in [1, \min(2, \gamma)]$.
 - $\sqrt{\rho^\varepsilon} \mathbf{u}^\varepsilon$ is bounded in $L^\infty((0, T); L^2(\Omega)^d)$ and \mathbf{u}^ε is bounded in $L^2((0, T); H_d^1(\Omega)^d)$.
 - $\|\delta p^\varepsilon\|_{L^2} := \left\| \frac{1}{\varepsilon^2} (p^\varepsilon - |\Omega|^{-1} \int_\Omega p^\varepsilon \, d\mathbf{x}) \right\|_{L^2} \leq C / \delta t$.
-

Zero Mach number asymptotics

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For every converging subsequence of $(\mathbf{u}^\varepsilon, \delta p^\varepsilon)$ when $\varepsilon \rightarrow 0$, the limit (\mathbf{u}, π) is a solution to a *stable* implicit staggered scheme for the incompressible Navier-Stokes equations:

$$|K|^{-1} \sum_{\sigma \in \mathcal{E}(K)} \mathbf{u}_\sigma^{n+1} \cdot \mathbf{n}_{K,\sigma} = 0, \quad K \in \mathcal{M},$$

$$\frac{1}{\delta t} (\mathbf{u}_\sigma^{n+1} - \mathbf{u}_\sigma^n) + |D_\sigma|^{-1} \sum_{\epsilon \in \tilde{\mathcal{E}}(D_\sigma)} F_{\sigma,\epsilon}^{n+1} \mathbf{u}_\epsilon^{n+1} + (\operatorname{div} \boldsymbol{\tau})_\sigma^{n+1} + (\nabla \pi)_\sigma^{n+1} = 0, \quad \sigma \in \mathcal{E}_{\text{int}}.$$

Zero Mach number asymptotics

Discrete a priori estimates :

$$\begin{aligned} \frac{1}{2} \sum_{\sigma \in \mathcal{E}_{\text{int}}} |D_\sigma| \rho_\sigma^n |\mathbf{u}_\sigma^n|^2 + \mu \sum_{k=1}^n \delta t \|\mathbf{u}^k\|_{1,d}^2 + \frac{C_\gamma}{\varepsilon^2} \sum_{K \in \mathcal{M}} |K| \Pi_\gamma(\rho_K^n) \\ \leq \frac{1}{2} \sum_{\sigma \in \mathcal{E}_{\text{int}}} |D_\sigma| \rho_\sigma^0 |\mathbf{u}_\sigma^0|^2 + \frac{C_\gamma}{\varepsilon^2} \sum_{K \in \mathcal{M}} |K| \Pi_\gamma(\rho_K^0). \end{aligned}$$

$$\text{Ill prepared initial conditions} \quad \implies \quad \frac{C_\gamma}{\varepsilon^2} \sum_{K \in \mathcal{M}} |K| \Pi_\gamma(\rho_K^0) \leq C.$$

We deduce that:

- $\rho_\varepsilon \rightarrow 1$ with an ε rate in $L^\infty((0, T); L^q(\Omega))$ norm for all $q \in [1, \min(2, \gamma)]$.
- $\sqrt{\rho^\varepsilon} \mathbf{u}^\varepsilon$ is bounded in $L^\infty((0, T); L^2(\Omega)^d)$ and \mathbf{u}^ε is bounded in $L^2((0, T); H_d^1(\Omega)^d)$.
- From the momentum equation, we obtain :

$$\|\nabla(\delta p^\varepsilon)\|_{H^{-1}} \leq C/\delta t \quad \text{with} \quad \delta p^\varepsilon := \frac{1}{\varepsilon^2} \left(p^\varepsilon - |\Omega|^{-1} \int_\Omega p^\varepsilon \, dx \right).$$

- By the discrete *inf-sup* condition, we get $\|\delta p^\varepsilon\|_{L^2} \leq C/\delta t$.
-

Zero Mach number asymptotics

- By the Bolzano-Weierstrass theorem (fixed mesh \Rightarrow finite dimension): there exists a subsequence of $(\mathbf{u}^\varepsilon, \delta p^\varepsilon)$ converging towards (\mathbf{u}, π) . Passing to the limit in the scheme yields:

$$\operatorname{div}(\mathbf{u}^{n+1})_K = 0, \quad K \in \mathcal{M},$$

$$\frac{1}{\delta t} (\mathbf{u}_\sigma^{n+1} - \mathbf{u}_\sigma^n) + \operatorname{div}(\mathbf{u}^{n+1} \otimes \mathbf{u}^{n+1})_\sigma + (\operatorname{div} \boldsymbol{\tau})_\sigma^{n+1} + (\nabla \pi)_\sigma^{n+1} = 0, \quad \sigma \in \mathcal{E}_{\text{int}}.$$

- If the solution of this system is unique, the whole sequence converges.
-

A pressure correction scheme

- **Prediction step** : Solve for $\tilde{\mathbf{u}}^{n+1}$:

$$\frac{1}{\delta t} \left[\rho_\sigma^n \tilde{\mathbf{u}}_\sigma^{n+1} - \rho_\sigma^{n-1} \mathbf{u}_\sigma^n \right] + \operatorname{div}(\rho^n \mathbf{u}^n \otimes \tilde{\mathbf{u}}^{n+1})_\sigma + (\operatorname{div} \boldsymbol{\tau}(\tilde{\mathbf{u}}^{n+1}))_\sigma + (\nabla p)_\sigma^n = 0, \quad \sigma \in \mathcal{E}_{\text{int}},$$

- **Correction step**: Solve for p^{n+1} , ρ^{n+1} and \mathbf{u}^{n+1} :

$$\frac{1}{\delta t} \rho_\sigma^n (\mathbf{u}_\sigma^{n+1} - \tilde{\mathbf{u}}_\sigma^{n+1}) + (\nabla p)_\sigma^{n+1} - (\nabla p)_\sigma^n = 0, \quad \sigma \in \mathcal{E}_{\text{int}},$$

$$\frac{1}{\delta t} (\rho_K^{n+1} - \rho_K^n) + \operatorname{div}(\rho^{n+1} \mathbf{u}^{n+1})_K = 0, \quad K \in \mathcal{M},$$

$$p_K^{n+1} = (\rho_K^{n+1})^\gamma, \quad K \in \mathcal{M}.$$

- Unconditionally stable w.t. δt and low Mach asymptotics analysis similar to the implicit scheme.
 - **Difficulty**: proving the discrete kinetic energy equation.
-

Conclusion and perspectives

Conclusion : (comparison with co-located methods)

- The proof is still valid if $\mu = 0 \implies$ AP scheme for Euler equations.

$$\begin{aligned} \frac{1}{2} \sum_{\sigma \in \mathcal{E}_{\text{int}}} |D_\sigma| \rho_\sigma^n |\mathbf{u}_\sigma^n|^2 + \mu \sum_{k=1}^n \delta t \|\mathbf{u}^k\|_{1,d}^2 + \frac{C_\gamma}{\varepsilon^2} \sum_{K \in \mathcal{M}} |K| \Pi_\gamma(\rho_K^n) \\ \leq \frac{1}{2} \sum_{\sigma \in \mathcal{E}_{\text{int}}} |D_\sigma| \rho_\sigma^0 |\mathbf{u}_\sigma^0|^2 + \frac{C_\gamma}{\varepsilon^2} \sum_{K \in \mathcal{M}} |K| \Pi_\gamma(\rho_K^0). \end{aligned}$$

- Time stabilization when $\varepsilon \rightarrow 0$:
 - Implication of the acoustic terms : Liou '98 (AUSM), Degond '11, Chalons '14 (Splitting), Zakerzadeh '15, Dimarco...
 - Pressure correction method: staggered schemes *but also* co-located schemes (Chady Zaza's thesis).

Perspectives :

- Other boundary conditions ?
 - Numerical scheme which preserves the diffusive limit for a radiative transfer model (with M. Ghattassi and N. Masmoudi).
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Thank you !
