### An admissibility and asymptotic-preserving scheme on 2D unstructured meshes



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- 2 Development of an admissibility & asymptotic preserving FV scheme
- 3 Conclusion and perspectives



2 Development of an admissibility & asymptotic preserving FV scheme

#### 3 Conclusion and perspectives



#### Hyperbolic systems of conservation laws with source terms:

$$\partial_t \mathbf{W} + \operatorname{div}(\mathbf{F}(\mathbf{W})) = \gamma(\mathbf{W})(\mathbf{R}(\mathbf{W}) - \mathbf{W})$$

- $\mathbf{W} \in \mathcal{A} \subset \mathbb{R}^N$ ,
- F: physical flux,
- $\gamma > 0$ : controls the stiffness,
- R:  $A \rightarrow A$ ; smooth function with some compatibility conditions (cf. [Berthon, LeFloch, and Turpault, 2013]).

(1)



Hyperbolic systems of conservation laws with source terms:

$$\partial_t \mathbf{W} + \operatorname{div}(\mathbf{F}(\mathbf{W})) = \gamma(\mathbf{W})(\mathbf{R}(\mathbf{W}) - \mathbf{W})$$
 (1)

Under compatibility conditions on R, when  $\gamma t \rightarrow \infty$ , (1) degenerates into a diffusion equation:

$$\partial_t w - \operatorname{div}(\mathbf{D}(w)\nabla w) = 0$$
 (2)

•  $w \in \mathbb{R}$ , linked to **W**,

• D: positive and definite matrix, or positive function.

### Example #1: isentropic Euler with friction

$$\begin{cases} \partial_t \rho + \partial_x \rho u + \partial_y \rho v = 0\\ \partial_t \rho u + \partial_x (\rho u^2 + p(\rho)) + \partial_y \rho u v = -\kappa \rho u , \text{ with: } p'(\rho) > 0, \kappa > 0\\ \partial_t \rho v + \partial_x \rho u v + \partial_y (\rho v^2 + p(\rho)) = -\kappa \rho v \end{cases}$$

$$\mathcal{A} = \{(\rho, \rho u, \rho v)^T \in \mathbb{R}^3 / \rho > 0\}$$

Formalism of (1)

• 
$$\mathbf{W} = (\rho, \rho u, \rho v)^T$$
  
•  $\mathbf{R}(\mathbf{W}) = (\rho, 0, 0)^T$   
•  $\mathbf{F}(\mathbf{W}) = \begin{pmatrix} \rho u, \rho u^2 + p, \rho uv \\ \rho v, \rho uv , \rho v^2 + p \end{pmatrix}^T$   
•  $\gamma(\mathbf{W}) = \kappa$ 

Limit diffusion equation

$$\partial_t \rho - \operatorname{div}\left(\frac{1}{\kappa} \nabla p(\rho)\right) = 0$$

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### Example #2: $M_1$ model for radiative transfer

$$\begin{cases} \partial_t E + \partial_x F_{R,x} + \partial_y F_{R,y} = c\sigma^e a T^4 - c\sigma^a E \\ \partial_t F_{R,x} + c^2 \partial_x P_{xx}(E, \mathbf{F}_R) + c^2 \partial_y P_{xy}(E, \mathbf{F}_R) = -c\sigma^f F_{R,x} \\ \partial_t F_{R,y} + c^2 \partial_x P_{yx}(E, \mathbf{F}_R) + c^2 \partial_y P_{yy}(E, \mathbf{F}_R) = -c\sigma^f F_{R,y} \\ \rho C_v \partial_t T = c\sigma^a E - c\sigma^e a T^4 \\ \sigma = \sigma(E, F_{R,x}, F_{R,y}, T) \end{cases}$$

 $\mathcal{A} = \{ (E, F_{R,x}, F_{R,y}, T) \in \mathbb{R}^4 / E > 0, T > 0, \|\mathbf{F}_R\| < cE \}$ 

Formalism of (1):

• 
$$\mathbf{W} = (E, F_{R,x}, F_{R,y}, T)^T$$
 •  $\mathbf{F}(\mathbf{W}) = \begin{pmatrix} F_{R,x}, c^2 P_{xx}, c^2 P_{yx}, 0 \\ F_{R,y}, c^2 P_{xy}, c^2 P_{yy}, 0 \end{pmatrix}^T$   
•  $\mathbf{R}(\mathbf{W})$  •  $\gamma(\mathbf{W}) = c\sigma^m(\mathbf{W})$ 

Limit diffusion equation: equilibrium diffusion equation  $\partial_t (\rho C_v T + aT^4) - \operatorname{div} \left(\frac{c}{3\sigma^r} \nabla(aT^4)\right) = 0$ 

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### Example of a non AP scheme in 1D

$$\partial_{t} \mathbf{W} + \partial_{x} (\mathbf{F}(\mathbf{W})) = \gamma(\mathbf{W}) (\mathbf{R}(\mathbf{W}) - \mathbf{W})$$
(1)  
$$\mathbf{W} = (\rho, \rho u)^{T} \mathbf{F}(\mathbf{W}) = (\rho u, \rho u^{2} + p)^{T}$$
$$\gamma(\mathbf{W}) = \kappa \mathbf{R}(\mathbf{W}) = (\rho, 0)^{T}$$



$$\frac{\mathsf{W}_{i}^{n+1}-\mathsf{W}_{i}^{n}}{\Delta t}=-\frac{1}{\Delta x}\left(\mathcal{F}_{i+1/2}-\mathcal{F}_{i-1/2}\right)+\gamma(\mathsf{W}_{i}^{n})(\mathsf{R}(\mathsf{W}_{i}^{n})-\mathsf{W}_{i}^{n})$$

#### Limit

$$\frac{\rho_i^{n+1} - \rho_i^n}{\Delta t} = \frac{b_{i+1/2} \Delta x (\rho_{i+1}^n - \rho_i^n) - b_{i-1/2} \Delta x (\rho_i^n - \rho_{i-1}^n)}{2\Delta x^2}$$

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#### Ontrol of numerical diffusion:

- telegraph equations: [Gosse and Toscani, 2002],
- M1 model: [Buet and Després, 2006], [Buet and Cordier, 2007], [Berthon, Charrier, and Dubroca, 2007], ...
- Euler with gravity and friction: [Chalons, Coquel, Godlewski, Raviart, and Seguin, 2010],

ideas of hydrostatic reconstruction used in 'well-balanced' scheme used to have AP properties:

- Euler with friction: [Bouchut, Ounaissa, and Perthame, 2007],
- using convergence speed and finite differences:
  - [Aregba-Driollet, Briani, and Natalini, 2012],
- generalization of Gosse and Toscani:
  - [Berthon and Turpault, 2011],
  - [Berthon, LeFloch, and Turpault, 2013].

- Cartesian and admissible meshes  $\Longrightarrow$  1D
- unstructured meshes:
  - MPFA based scheme:
    - [Buet, Després, and Franck, 2012],
  - using the diamond scheme (Coudière, Vila, and Villedieu) for the limit scheme:
    - [Berthon, Moebs, and Turpault, 2014],
  - SW with Manning-type friction:
    - [Duran, Marche, Turpault, and Berthon, 2015].



#### 2 Development of an admissibility & asymptotic preserving FV scheme

#### 3 Conclusion and perspectives



- for any 2D unstructured meshes,
- for any system of conservation laws which could be written as (1),
- under a 'hyperbolic' CFL condition:
  - stability,
  - preservation of  $\mathcal{A}$ ,
  - preservation of the asymptotic behaviour,

$$\max_{\substack{K \in \mathcal{M} \\ i \in \mathcal{E}_{K}}} \left( b_{K,i} \frac{\Delta t}{\Delta x} \right) \leq \frac{1}{2}.$$



# Development of an admissibility & asymptotic preserving FV scheme Choice of a limit scheme

- Hyperbolic part
- Numerical results for the hyperbolic part
- Scheme for the complete system
- Results for the complete system

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FV scheme to discretize diffusion equations:

$$\partial_t w - \operatorname{div}(\mathbf{D}(w) \nabla w) = 0.$$

Choice: scheme developed in [Droniou and Le Potier, 2011] (DLP)

- conservative and consistent,
- preserves  $\mathcal{A}$ ,
- nonlinear,

$$(\mathsf{D}(w_{\mathcal{K}})
abla_{i}w_{\mathcal{K}})\cdot\mathsf{n}_{\mathcal{K},i}=\sum_{J\in\mathcal{S}_{\mathcal{K},i}}\overline{
u}_{\mathcal{K},i}^{J}(w)(w_{J}-w_{\mathcal{K}}),$$

S<sub>K,i</sub> the set of points used for the reconstruction on edges i of cell K,

 *v*<sup>J</sup><sub>K,i</sub>(w) ≥ 0.

(2)





$$M_{K,i} = \sum_{J \in S_{K,i}} \omega_{K,i}^J \mathbf{x}_J \qquad \qquad \mathbf{w}_{M_{K,i}} = \sum_{J \in S_{K,i}} \omega_{K,i}^J \mathbf{w}_J M_{L,i} = \sum_{J \in S_{L,i}} \omega_{L,i}^J \mathbf{x}_J \qquad \qquad \mathbf{w}_{M_{L,i}} = \sum_{J \in S_{L,i}} \omega_{L,i}^J \mathbf{w}_J$$



#### Two approximations

$$\nabla_{i} w_{K} \cdot \mathbf{n}_{K,i} = \frac{w_{M_{K,i}} - w_{K}}{|KM_{K,i}|}$$
$$\nabla_{i} w_{L} \cdot \mathbf{n}_{L,i} = \frac{w_{M_{L,i}} - w_{L}}{|LM_{L,i}|}$$

Convex combination:  $\gamma_{K,i} + \gamma_{L,i} = 1$ ,  $\gamma_{K,i} \ge 0$ ,  $\gamma_{L,i} \ge 0$ 

$$\nabla_{i} w_{K} \cdot \mathbf{n}_{K,i} = \gamma_{K,i}(w) \nabla_{i} w_{K} \cdot \mathbf{n}_{K,i} + \gamma_{L,i}(w) \nabla_{i} w_{L} \cdot \mathbf{n}_{L,i}$$
  
=  $\sum_{J \in S_{K,i}} \overline{\nu}_{K,i}^{J}(w) (w_{J} - w_{K}), \text{ with } : \overline{\nu}_{K,i}^{J}(w) \ge 0$ 

#### Properties of the DLP scheme

- consistent with the diffusion equation on any mesh,
- satisfies the maximum principle.





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### Scheme for the hyperbolic part

$$\mathbf{W}_{K}^{n+1} = \mathbf{W}_{K}^{n} - \frac{\Delta t}{|K|} \sum_{i \in \mathcal{E}_{K}} \mathcal{F}_{i}(\mathbf{W}_{K}, \mathbf{W}_{L}, \dots) \cdot \mathbf{n}_{K,i}$$
(3)

#### Theorem

We assume that the conservative flux  $\mathcal{F}_i$  has the following properties:

- **1** Consistency: if  $W_K^n \equiv W$  then  $\mathcal{F}_i \cdot \mathbf{n}_{K,i} = \mathbf{F}(\mathbf{W}) \cdot \mathbf{n}_{K,i}$ ,
- 2 Admissibility:

a 
$$\exists \nu_{K,i}^{J} \ge 0, \ \mathcal{F}_{i} \cdot \mathbf{n}_{K,i} = \sum_{J \in S_{K,i}} \nu_{K,i}^{J} \mathcal{F}_{KJ} \cdot \eta_{KJ}$$
  
b  $\sum_{i \in \mathcal{E}_{K}} |e_{i}| \sum_{J \in S_{K,i}} \nu_{K,i}^{J} \cdot \eta_{KJ} = 0.$ 

Then the scheme (3) is stable, and preserves A under the classical following CFL condition:

$$\max_{\substack{\mathbf{K}\in\mathcal{M}\\ J\in\mathcal{E}_{\mathbf{K}}}} \left( b_{\mathbf{K}J} \frac{\Delta t}{\delta_{\mathbf{K}J}} \right) \leq 1.$$
(4)

# Example of fluxes (with Rusanov)

TP flux:

$$\mathcal{F}_i(\mathsf{W}_{\mathcal{K}},\mathsf{W}_L)\cdot\mathsf{n}_{\mathcal{K},i}=\frac{\mathsf{F}(\mathsf{W}_{\mathcal{K}})+\mathsf{F}(\mathsf{W}_L)}{2}\cdot\mathsf{n}_{\mathcal{K},i}-b_{\mathcal{K}L}(\mathsf{W}_L-\mathsf{W}_{\mathcal{K}})$$

#### HLL-DLP flux:

$$\mathcal{F}_{i}(\mathsf{W}_{K},\mathsf{W}_{L},\mathsf{W}_{J})\cdot\mathsf{n}_{K,i}=\sum_{J\in\mathcal{S}_{K,i}}\nu_{K,i}^{J}\left(\frac{\mathsf{F}(\mathsf{W}_{K})+\mathsf{F}(\mathsf{W}_{J})}{2}\cdot\eta_{KJ}-b_{KJ}(\mathsf{W}_{J}-\mathsf{W}_{K})\right)$$

#### But. . .

• Fully respect the theorem, but not consistent in the diffusion limit

Ooes not respect the second property of admissibility, but consistent in the limit



- $\tilde{\mathbf{W}}^{n+1}$  is computed with the HLL-DLP flux and with the CFL condition (4),
- Physical Admissiblility Detection (PAD): if W
  <sup>n+1</sup> ∈ A then the time iterations can continue, else:
  - property 2b is enforced by using the TP flux on all not-admissible cells,
  - $\Delta t$  and  $\tilde{\mathbf{W}}^{n+1}$  are re-computed with the TP flux.





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#### Advection equation

$$\partial_t W + \operatorname{div}(\mathbf{a}W) = 0$$
, with:  $\mathbf{a} = (1, 1)^T$ .

#### Convergence results

Mesh		HLL-DLP flux		TP flux	
Nb. cells	Size	Error	Slope	Error	Slope
24 705	$6.68 imes10^{-4}$	$6.68  imes 10^{-2}$		$6.83  imes 10^{-2}$	_
98 561	$3.34 imes10^{-4}$	$3.58  imes 10^{-2}$	0.90	$3.64  imes 10^{-2}$	0.91
393 729	$1.67 imes10^{-4}$	$1.86  imes 10^{-2}$	0.95	$1.89 imes10^{-2}$	0.95
1 573 889	$8.35 imes10^{-5}$	$9.49 imes10^{-3}$	0.97	$9.62  imes 10^{-3}$	0.97
6 293 505	$4.17 imes10^{-5}$	$4.81  imes 10^{-3}$	0.98	$4.97  imes 10^{-3}$	0.98





fluid at Mach 3TP flux correction < 1%</li>

### 2D Riemann problems [Kurganov and Tadmor, 2002]



• TP flux correction < 1%

• No TP flux correction

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### Scheme for the complete model

#### Complete system

$$\partial_t \mathbf{W} + \operatorname{div}(\mathbf{F}(\mathbf{W})) = \gamma(\mathbf{W})(\mathbf{R}(\mathbf{W}) - \mathbf{W})$$
 (1)

$$\mathbf{W}_{K}^{n+1} = \mathbf{W}_{K}^{n} - \frac{\Delta t}{|K|} \sum_{i \in \mathcal{E}_{K}} |\mathbf{e}_{i}| \overline{\boldsymbol{\mathcal{F}}}_{K,i} \cdot \mathbf{n}_{K,i}, \qquad (5)$$

#### Construction of $\overline{\mathcal{F}}_{K,i}$

$$\overline{\boldsymbol{\mathcal{F}}}_{K,i} \cdot \mathbf{n}_{K,i} = \sum_{J \in \mathcal{S}_{K,i}} \boldsymbol{\nu}_{K,i}^{J} \overline{\boldsymbol{\mathcal{F}}}_{KJ} \cdot \boldsymbol{\eta}_{KJ}, \ \boldsymbol{\alpha}_{KJ} = \frac{b_{KJ}}{b_{KJ} + \gamma_{K} \delta_{KJ}},$$

$$\overline{\mathcal{F}}_{KJ} \cdot \boldsymbol{\eta}_{KJ} = \alpha_{KJ} \mathcal{F}_{KJ} \cdot \boldsymbol{\eta}_{KJ} - (\alpha_{KJ} - \alpha_{KK}) \mathbf{F}(\mathbf{W}_{K}^{n}) \cdot \boldsymbol{\eta}_{KJ} - (1 - \alpha_{KJ}) b_{KJ} (\mathbf{R}(\mathbf{W}_{K}^{n}) - \mathbf{W}_{K}^{n}).$$



Is the scheme with the source term AP?
 ⇒ generally not ...

#### Equivalent formulation

Rewrite (1) into:

$$\partial_t \mathbf{W} + \operatorname{div}(\mathbf{F}(\mathbf{W})) = \gamma(\mathbf{W})(\mathbf{R}(\mathbf{W}) - \mathbf{W}), \tag{1}$$
$$= \gamma(\mathbf{W})(\mathbf{R}(\mathbf{W}) - \mathbf{W}) + (\overline{\gamma} - \overline{\gamma})\mathbf{W}, \tag{2}$$
$$\partial_t \mathbf{W} + \operatorname{div}(\mathbf{F}(\mathbf{W})) = (\gamma(\mathbf{W}) + \overline{\gamma})(\overline{\mathbf{R}}(\mathbf{W}) - \mathbf{W}). \tag{6}$$

with:

•  $\gamma(\mathbf{W}) + \overline{\gamma} > 0$ 

• 
$$\bar{\mathsf{R}}(\mathsf{W}) = \frac{\gamma \mathsf{R}(\mathsf{W}) + \overline{\gamma} \mathsf{W}}{\gamma + \overline{\gamma}}$$



#### Introduction of $\overline{\gamma}$

$$\partial_t \mathsf{W} + \mathsf{div}(\mathsf{F}(\mathsf{W})) = (\gamma(\mathsf{W}) + \overline{\gamma}(\mathsf{W}))(\bar{\mathsf{R}}(\mathsf{W}) - \mathsf{W})$$



• 
$$\varepsilon^{-1}$$
:  $\mathsf{R}(\mathsf{W}) = \mathsf{W}$   
•  $\varepsilon^{0}$ :  
 $\mathsf{W}_{\mathsf{K}}^{n+1} = \mathsf{W}_{\mathsf{K}}^{n} - \sum_{i \in \mathcal{E}_{\mathsf{K}}} \frac{\Delta t}{|\mathsf{K}|} |\mathsf{e}_{i}| \sum_{J \in \mathcal{S}_{\mathsf{K},i}} \frac{\nu_{\mathsf{K},i}^{J}}{\gamma_{\mathsf{K}} + \overline{\gamma}_{\mathsf{K},i}^{J}} \left[ \frac{b_{\mathsf{K}J}}{\delta_{\mathsf{K}J}} \mathcal{F}_{\mathsf{K}J} - \left( \frac{b_{\mathsf{K}J}}{\delta_{\mathsf{K}J}} - \frac{b_{\mathsf{K}\mathsf{K}}}{\delta_{\mathsf{K}\mathsf{K}}} \right) \mathsf{F}(\mathsf{W}_{\mathsf{K}}^{n}) \right]_{|\mathsf{R}(\mathsf{W}) = \mathsf{W}}$ 



• 
$$\mathsf{R}(\mathsf{U}) = \mathsf{U} \Rightarrow \rho u = \rho v = 0$$
 •  $\gamma + \overline{\gamma} := \kappa + \overline{\kappa}$ 

#### Actual limit scheme

$$\rho_{K}^{n+1} = \rho_{K}^{n} + \sum_{i \in \mathcal{E}_{K}} \frac{\Delta t}{|K|} |e_{i}| \sum_{J \in \mathcal{S}_{K,i}} \nu_{K,i}^{J} \frac{b_{KJ}^{2}}{2(\kappa_{K} + \overline{\kappa}_{K,i}^{J})\delta_{KJ}} (\rho_{J} - \rho_{K}).$$

#### AP correction $\overline{\kappa}$

$$\frac{\nu_{K,i}^{J}b_{KJ}^{2}}{2(\kappa_{K}+\overline{\kappa}_{K,i}^{J})\delta_{KJ}}(\rho_{J}-\rho_{K}) = \frac{\overline{\nu}_{K,i}^{J}}{\kappa}(p_{J}-p_{K}) \Rightarrow \kappa_{K}+\overline{\kappa}_{K,i}^{J} = \kappa_{K}\frac{\nu_{K,i}^{J}b_{KJ}^{2}}{2\overline{\nu}_{K,i}^{J}\delta_{KJ}}\frac{\rho_{J}-\rho_{K}}{p_{J}-p_{K}}$$
(7)

$$\rho_{K}^{n+1} = \rho_{K}^{n} + \sum_{i \in \mathcal{E}_{K}} \frac{\Delta t}{|K|} |e_{i}| \sum_{J \in \mathcal{S}_{K,i}} \frac{\overline{\nu}_{K,i}^{J}}{\kappa} (p_{J} - p_{K}) \longrightarrow \partial_{t}\rho - \operatorname{div}\left(\frac{1}{\kappa} \nabla p(\rho)\right) = 0$$

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$$\mathbf{W}_{K}^{n+1} = \mathbf{W}_{K}^{n} - \frac{\Delta t}{|K|} \sum_{i \in \mathcal{E}_{K}} |e_{i}| \overline{\mathcal{F}}_{K,i} \cdot \mathbf{n}_{K,i}$$

$$= \sum_{J \in \overline{\mathcal{E}_{K}}} \omega_{KJ} \left( \mathbf{W}_{K}^{n} - \frac{\Delta t}{\delta_{KJ}} [\tilde{\mathcal{F}}_{KJ} - \tilde{\mathcal{F}}_{KK}] \cdot \eta_{KJ} \right)$$
(5)

#### Theorem

The scheme (5) is consistent with the system of conservation laws (1), under the same assumptions of the previous theorem. Moreover, it preserves the set of admissible states A under the CFL condition:

$$\max_{\substack{K \in \mathcal{M} \\ J \in \mathcal{E}_{K}}} \left( b_{KJ} \frac{\Delta t}{\delta_{KJ}} \right) \leq 1.$$

(4)





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Comparison in the diffusion limit (pseudo 1D)

$$\rho_0(x, y) = 0.1 \exp\left(\left(\frac{x-0.5}{0.01}\right)^2\right) + 0.1, \ \mathbf{u} = 0, \ \kappa = 2000, \ t_f = 10$$



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### Comparison in the diffusion limit (2D)

$$\rho_0(x,y) = \begin{cases} 1 & \text{if } (x - \frac{1}{2})^2 + (y - \frac{1}{2})^2 < 0.1^2 \\ 0.1 & \text{otherwise} \end{cases}, \ \mathbf{u} = 0, \ \kappa = 2000, \ t_f = 10 \end{cases}$$



### Comparison in the diffusion limit (2D)



#### (a) HLL-DLP-AP





(c) HLL-DLP-NoAP

(d) HLL-TP

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Figure: Density:  $\rho$ 

Figure: Pressure: p



Figure: Opacity:  $\sigma^f$ 

Figure: Anistropy factor:  $f = \frac{\|\mathbf{F}_R\|}{cE}$ 



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#### Conclusion

- generic theory for various hyperbolic problems with asymptotic behaviours,
- first order scheme that preserve  $\mathcal{A}$  and the asymptotic limit.

#### Perspectives

- extend the limit scheme to take care of diffusion systems and nonlinear diffusion equation,
- high-order schemes.

## Thanks for your attention.