

Stability at the interface in hybrid difference methods using the Kreiss theory

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1. Motivation and objectives

Hybrid numerical methods are becoming increasingly popular for problems where different physics are important in different parts of the domain. One example is the problem of shock/turbulence interaction, where one might use a computationally efficient and accurate linear scheme in the turbulence regions and a more robust nonlinear shock-capturing scheme around the discontinuities. Such hybrid methods are typically implemented by using one scheme for $x \leq 0$ and the other for $x > 0$, say, where the interface location may depend on the instantaneous solution.

Ideally, a hybrid method combines the strengths of the individual methods being used, but accuracy and stability at the interface between the schemes is an issue that must be resolved. Even when both schemes are stable individually, there is no guarantee that the coupled method will be stable. One common class of hybrid methods couples an essentially non-oscillatory scheme (ENO or WENO, cf. Shu & Osher 1989; Jiang & Shu 1996) with a centered or upwinded linear scheme. Adams & Shariff (1996) used the combination ENO/upwinded Padé and noticed small oscillations (noise) around the interface. Later, Ren *et al.* (2003) argued that the sharp transition from one scheme to the other is responsible for the noise, and proposed an approach where the schemes are smoothly blended into each other over several grid points. Hill & Pullin (2004) argued that the noise around the interface can be minimized by forcing the optimal WENO stencil to equal that of the linear scheme, thus avoiding or minimizing the change across the interface.

In this paper we analyze the stability characteristics of a general hybrid method consisting of two arbitrary linear schemes using a linear model problem. First it is shown that the energy method together with the most natural choice of norm cannot be used to prove stability. This does not imply that the energy method categorically fails for this problem, only that it is non-trivial to find the appropriate norm.

We instead turn to the Kreiss theory (Gustafsson *et al.* 1972, 1995) (sometimes referred to as “GKS” theory) and find criteria for which the Kreiss condition is satisfied, thus proving stability. Strikwerda (1980) showed that the Kreiss condition leads to stability in the generalized sense for semi-discrete problems. However, Gustafsson *et al.* (1995) showed that strong stability follows from the Kreiss condition under certain restrictions. The present analysis is somewhat similar to Goldberg & Tadmor (1981), who used the Kreiss theory to prove stability of hyperbolic initial-boundary value problems for rather general schemes and boundary conditions. Ciment (1972) analyzed a similar coupled problem where both schemes are dissipative.

A few examples will be discussed, including one involving two schemes that are individually stable yet unstable when coupled. This illustrates that stability of hybrid methods is both an important and non-trivial matter.

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2. Problem definition

Consider the hyperbolic half-space problem

$$u_t + u_x = 0, \quad -\infty < x < \infty, \quad t \geq 0. \quad (2.1)$$

Note that while a scalar problem is analyzed here, the analysis applies equally to hyperbolic systems of form

$$q_t + A q_x = 0, \quad -\infty < x < \infty, \quad t \geq 0,$$

where A is a diagonalizable matrix. For such systems, the scalar model problem (2.1) represents each component of the diagonalized system (cf. Goldberg & Tadmor 1981).

To facilitate later discretization using different schemes coupled at $x = 0$, the model problem can equivalently be written on the folded form

$$\begin{aligned} u_t^I &= u_x^I, & x \geq 0, \\ u_t^{II} &= -u_x^{II}, & x \geq 0, \\ u^I(0, t) &= u^{II}(0, t), \end{aligned}$$

where

$$u(x, t) = \begin{cases} u^I(-x, t) & , \quad x \leq 0 \\ u^{II}(x, t) & , \quad x > 0 \end{cases}. \quad (2.2)$$

Discretization in space yields

$$\frac{du_j^I}{dt} = \frac{1}{h} \sum_{k=-l_I}^{r_I} a_k^I u_{j+k}^I, \quad j = 0, 1, \dots, \quad (2.3a)$$

$$\frac{du_j^{II}}{dt} = -\frac{1}{h} \sum_{k=-l_{II}}^{r_{II}} a_k^{II} u_{j+k}^{II}, \quad j = 1, 2, \dots, \quad (2.3b)$$

where $\{a_k^{I,II}\}$ are the coefficients of the schemes, $u_j^{I,II}(t)$ approximates $u^{I,II}(hj, t)$, and h is the uniform grid spacing. The boundary conditions are

$$u_j^I = u_{-j}^{II}, \quad j = -l_I, \dots, l_{II} - 1. \quad (2.4)$$

The schemes are required to be consistent and therefore the coefficients must satisfy

$$\sum_{k=-l_{I,II}}^{r_{I,II}} a_k^{I,II} = 0, \quad (2.5a)$$

$$\sum_{k=-l_{I,II}}^{r_{I,II}} k a_k^{I,II} = 1. \quad (2.5b)$$

Note that, due to the opposite directions of the characteristics in the folded problem, the operation of switching schemes corresponds to the transformation $a_k^I \rightarrow -a_{-k}^{II}$, $a_k^{II} \rightarrow -a_{-k}^I$ (easily seen by splitting the coefficients into symmetric and anti-symmetric parts). The inner product of two real functions u and v is defined as

$$(u, v) = (u^I, v^I)_I + (u^{II}, v^{II})_{II} = h \sum_{j=0}^{\infty} u_j^I v_j^I + h \sum_{j=1}^{\infty} u_j^{II} v_j^{II}, \quad (2.6)$$

with the norm $\|u\|^2 = (u, u)$. Naturally, only solutions that satisfy $\|u\| < \infty$ are of interest.

2.1. The energy method

The natural norm defined in Eq. (2.6) is the perhaps most obvious choice of norm for a coupled problem, since the interface is located in the interior of the domain. To show that the energy method cannot be used to prove stability in this norm, consider the specific combination $(a_{-1}^I, a_0^I, a_1^I) = (-1/2, 0, 1/2)$ and $(a_{-1}^{II}, a_0^{II}, a_1^{II}) = (-1/2 - \alpha, 2\alpha, 1/2 - \alpha)$ with $l_{I,II} = r_{I,II} = 1$. This corresponds to using a central scheme everywhere, but with a dissipation term (with coefficient $\alpha h > 0$) turned on suddenly for $j > 0$. Taking the inner product (u, u_t) using (2.3) yields

$$(u, u_t) = -\frac{1}{2}u_0^I u_{-1}^I + \left(\alpha + \frac{1}{2}\right) u_0^{II} u_1^{II} + 2\alpha \sum_{j=1}^{\infty} u_j^{II} (u_{j+1}^{II} - u_j^{II}),$$

which with the boundary conditions becomes

$$\frac{d\|u\|^2}{dt} = 2\alpha u_0^{II} u_1^{II} + 4\alpha \sum_{j=1}^{\infty} u_j^{II} (u_{j+1}^{II} - u_j^{II}).$$

For stability the norm growth rate must be bounded independently of the grid spacing h , i.e. $\|u\|_t^2 \leq C\|u\|^2$ for some constant C . However, it is trivial to find grid functions u_j (where u_j is defined in analogy with (2.2)) where this is not the case. Take for example $(u_0^{II}, u_1^{II}) = (1, 1/4)$ and all remaining values equal to zero. This yields

$$\frac{d\|u\|^2}{dt} = \frac{\alpha}{4}, \quad \|u\|^2 = \frac{17h}{16},$$

and hence the energy estimate must have $C \rightarrow \infty$ as $h \rightarrow 0$. Interestingly, the energy growth rate for this particular grid function increases with increasing dissipation.

The energy method with the natural norm shows that there are solutions that grow over short times (in this norm), but this does not imply that the method is unstable. This situation is common with the energy method and is related to the fact that it, essentially, considers the symmetric part of the discretization matrix only, rather than the matrix itself. The example provided here yields a discretization that is neither symmetric nor anti-symmetric close to the interface, and is such that the symmetric part has eigenvalues with positive real parts despite the method actually being stable (this will be shown below for this combination of schemes).

For the simple example used here, a norm with different weights for the I and II parts could most likely be used to prove stability, but for more complex and general schemes it is not trivial to find the appropriate norm. The Kreiss theory does not have this drawback.

3. The Kreiss theory

The Kreiss theory (Gustafsson *et al.* 1972, 1995) finds an energy estimate by use of Laplace transforms in time, and hence it considers normal modes of form $u_j^I = \hat{u}_j \exp(st)$ and $u_j^{II} = \hat{v}_j \exp(st)$. Inserting into (2.3) yields two constant-coefficient difference equations with solutions of form $\hat{u}_j \sim \kappa^j$ and $\hat{v}_j \sim \mu^j$ where κ and μ are roots of the

characteristic equations (cf. Gustafsson *et al.* 1995)

$$\tilde{s} = \sum_{k=-l_I}^{r_I} a_k^I \kappa^k, \quad (3.1a)$$

$$\tilde{s} = - \sum_{k=-l_{II}}^{r_{II}} a_k^{II} \mu^k, \quad (3.1b)$$

where $\tilde{s} = sh$. Stability is ensured if the Kreiss condition is satisfied, which amounts to verifying that there is no combination of \tilde{s} , κ and μ that satisfies the characteristic equations and the boundary conditions for $Re \tilde{s} \geq 0$. One important but subtle point in the Kreiss theory is that the line $Re \tilde{s} = 0$ (in the complex plane) is investigated as the limit $Re \tilde{s} \rightarrow 0^+$ (from the right half-plane). Thus conditions at $Re \tilde{s} > 0$ determine which roots κ, μ to keep in the analysis (to satisfy $\|u\| < \infty$) as well as the form of \hat{u}_j, \hat{v}_j (distinct or multiple roots κ, μ).

The main technical difficulty in the present application is the handling of any multiple roots κ or μ . The analysis will therefore be presented in two segments. First, the roots will be assumed to be distinct, and the stability criteria will be derived. Thereafter, the multiple roots will be found, and it will be verified that they do not alter the stability conclusion.

3.1. Preliminaries

We only consider schemes that are stable for the Cauchy problem (individually). Thus solutions to (3.1) must have $Re \tilde{s} \leq 0$ for $\kappa = \exp(i\theta)$, $\mu = \exp(i\theta)$, $\theta \in [0, 2\pi)$. We consider schemes for which $Re \tilde{s} < 0$, $\theta \neq 0$, to be *dissipative*, and schemes for which $Re \tilde{s} = 0$, $\theta \in [0, 2\pi)$, to be *non-dissipative*. Note that stability of the Cauchy problems implies that there are no roots κ or μ on the unit circle for $Re \tilde{s} > 0$.

One useful and well-known result (cf. Gustafsson *et al.* 1995) is that exactly l_I (l_{II}) roots κ (μ) satisfy the requirement $|\kappa| < 1$ ($|\mu| < 1$), i.e. $\|u\| < \infty$, for $Re \tilde{s} > 0$. This is easily shown by considering the limit as $Re \tilde{s} \rightarrow \infty$. Note that the total number of roots $l_I + l_{II}$ equals the number of boundary conditions. Note also that $\kappa = 0$ is not a root, since if $l_I = 0$ there are no roots inside the unit circle, and if $l_I > 0$ then (3.1a) shows that $\kappa = 0$ is not a solution for any fixed \tilde{s} . Similarly, $\mu = 0$ is not a root.

Finally, we point out that the fact that there are l_I, l_{II} roots inside the unit circle implies that schemes with $l_I, l_{II} \leq 1$ must necessarily have only distinct roots.

3.2. Distinct roots

For values of \tilde{s} where the characteristic equations (3.1) have distinct roots, the solutions can be written as

$$\hat{u}_j = \sum_{m=1}^{l_I} \sigma_m \kappa_m^{j+l_I},$$

$$\hat{v}_j = - \sum_{m=1}^{l_{II}} \tau_m \mu_m^{j-l_{II}},$$

where κ_m, μ_m are the m th roots, and σ_m and τ_m are some constants. Inserting this into the boundary conditions $\hat{u}_j - \hat{v}_{-j} = 0$, $j = -l_I, \dots, l_{II} - 1$, yields

$$\sum_{m=1}^{l_I} \sigma_m \kappa_m^{j+l_I} + \sum_{m=1}^{l_{II}} \tau_m \mu_m^{-j-l_{II}} = 0, \quad j = -l_I, \dots, l_{II} - 1,$$

which can be written on matrix form $J\rho = 0$ with $\rho = (\sigma_1, \dots, \sigma_{l_I}, \tau_1, \dots, \tau_{l_{II}})$ and

$$J = \begin{pmatrix} 1 & \dots & 1 & 1 & \dots & 1 \\ \kappa_1 & \dots & \kappa_{l_I} & \mu_1^{-1} & \dots & \mu_{l_{II}}^{-1} \\ \vdots & & & & & \vdots \\ \kappa_1^{l_I+l_{II}-1} & & & & & \mu_{l_{II}}^{-l_I-l_{II}+1} \end{pmatrix}.$$

This is a van der Monde matrix with determinant

$$\det J = \prod_{i < j} (\eta_i - \eta_j), \quad \eta_i = \begin{cases} \kappa_i & , \quad i \leq l_I \\ \mu_{i-l_I}^{-1} & , \quad i > l_I \end{cases}.$$

Since the roots are distinct, there is a non-trivial solution only if $\kappa_i = \mu_j^{-1}$ for some i and j . The requirement of a finite solution $\|u\| < \infty$ for $Re \tilde{s} > 0$ implies that $|\kappa|, |\mu| < 1$, and hence there is no non-trivial solution with distinct roots for $Re \tilde{s} > 0$, and the Godunov-Ryabenkii condition (which is necessary for stability, cf. Gustafsson *et al.* 1995) is satisfied for the distinct roots (it remains to be verified that it still holds when the multiple roots are taken into account).

The sufficient condition for stability (the Kreiss condition) is that $\det J \neq 0$ holds for $Re \tilde{s} = 0$. To find any possible roots that would yield $\det J = 0$, suppose $\kappa = \mu^{-1} = \exp(i\theta)$, $\theta \in [0, 2\pi)$, and $Re \tilde{s} = 0$. Note that this supposition includes roots approaching the unit circle both from the inside and outside. Inserting into the characteristic equations (3.1) yields

$$\sum_{k=-l_I}^{r_I} a_k^I \cos(k\theta) = 0, \quad (3.2a)$$

$$\sum_{k=-l_{II}}^{r_{II}} a_k^{II} \cos(k\theta) = 0, \quad (3.2b)$$

$$\sum_{k=-l_I}^{r_I} a_k^I \sin(k\theta) - \sum_{k=-l_{II}}^{r_{II}} a_k^{II} \sin(k\theta) = 0, \quad (3.2c)$$

where the real and imaginary parts have been separated. We must now eliminate those roots κ and μ that approached from outside the unit circle. How a root approached the unit circle can be determined by considering the small perturbations $\tilde{s} + \delta$, $(1 + \varepsilon_\kappa)\kappa$, and $(1 + \varepsilon_\mu)\mu$, for real $\delta > 0$. Note that κ and μ are the roots corresponding to $\delta = 0$, and that only roots κ for which $\varepsilon_\kappa < 0$ and μ for which $\varepsilon_\mu < 0$ should be included in the analysis. With the Taylor expansion $(1 + \varepsilon)^k \approx 1 + k\varepsilon$ this yields

$$0 < \delta \approx -\tilde{s} + \sum_{k=-l_I}^{r_I} a_k^I (1 + k\varepsilon_\kappa) \kappa^k = \varepsilon_\kappa \sum_{k=-l_I}^{r_I} k a_k^I e^{ik\theta}, \quad (3.3a)$$

$$0 < \delta \approx -\tilde{s} - \sum_{k=-l_{II}}^{r_{II}} a_k^{II} (1 + k\varepsilon_\mu) \mu^k = -\varepsilon_\mu \sum_{k=-l_{II}}^{r_{II}} k a_k^{II} e^{-ik\theta}. \quad (3.3b)$$

We now note the following, pending investigation of any multiple roots:

(a) $\theta = 0$, i.e. $\kappa = \mu = 1$, $\tilde{s} = 0$, is always a solution of (3.2) due to the first consistency requirement (2.5a). The second consistency requirement (2.5b) together with (3.3a) shows that κ always approaches from outside the unit circle. Later it will be shown that $\theta = 0$ is always a distinct root, and hence this root does not cause instability.

(b) If either scheme is dissipative such that $Re \tilde{s} < 0$ for $\theta \neq 0$, then there are no other roots, and the Kreiss condition is satisfied (pending any multiple roots). Schemes with $l_I, l_{II} \leq 1$ have no multiple roots, and thus they are stable when coupled if at least one scheme is dissipative. This proves stability for the simple example in Section 2.1, and extends the result of Ciment (1972), who proved stability for the case of both schemes being dissipative.

(c) If both schemes are non-dissipative, then (3.2a) and (3.2b) are satisfied for all $\theta \in [0, 2\pi)$. Orthogonality of the trigonometric functions implies that $a_k^{I,II} = -a_{-k}^{I,II}$, i.e. that both schemes are centered and anti-symmetric. For such schemes, (3.3) yields

$$\begin{aligned} \delta &\approx 2\varepsilon_\kappa \sum_{k=1}^{r_I} k a_k^I \cos(k\theta), \\ \delta &\approx -2\varepsilon_\mu \sum_{k=1}^{r_{II}} k a_k^{II} \cos(k\theta). \end{aligned} \tag{3.4}$$

For this situation, (3.2c) must be solved for the specific schemes in question to find all roots θ . For each such root, (3.4) must then be evaluated to verify that at least one of κ or μ approaches the unit circle from the outside and thus can be discarded.

(d) The direction of the coupling may affect the stability for two non-dissipative schemes. Equations (3.2) are all invariant under the transformation $a_k^I \rightarrow -a_{-k}^{II}$, $a_k^{II} \rightarrow -a_{-k}^I$, which implies that the roots θ are unchanged. If there exists a root θ for which ε_κ and ε_μ have the same sign, then the hybrid method is only stable when coupled in the direction for which both roots approach from outside the unit circle.

At this stage, before having considered any multiple roots, there are essentially two situations. First, if at least one of the schemes is dissipative then the Kreiss condition is guaranteed to be satisfied. This is likely the most natural situation in hybrid methods for shock/turbulence interactions, where many popular nonlinear shock-capturing schemes (like ENO and WENO) are designed to become upwind-biased in response to features in the solution. In fact, the standard ENO/WENO schemes are upwind-biased even in their optimal stencils. The second situation is that of neither scheme being dissipative, and thus both being centered and anti-symmetric. One case where this could happen is where schemes of different accuracy are used in different parts of the domain. In this case there is no guarantee that the Kreiss condition is satisfied, and one must verify that there are no roots $\kappa = \mu^{-1}$ for which both κ and μ approach from inside the unit circle.

3.3. Multiple roots

For the distinct roots the solutions \hat{u}_j and \hat{v}_j are of a form that yields a van der Monde matrix with a particularly suitable expression for the determinant, and this fact greatly simplified the analysis for that case. For values of \tilde{s} that yield multiple roots κ and/or μ , one or both of \hat{u}_j and \hat{v}_j takes a different form which does not yield a van der Monde matrix. Thus a general analysis is difficult for this case, and one must resort to verifying $\det J \neq 0$ by setting up a suitable form of the solution and computing the determinant. This only needs to be done for a limited number of multiple roots, and hence the added work is not excessive in practice.

To find all multiple roots, first multiply the characteristic equation (3.1a) by κ^{l_I} and

take the derivative with respect to κ as

$$\begin{aligned}\tilde{s}\kappa^{l_I} &= \sum_{k=-l_I}^{r_I} a_k^I \kappa^{k+l_I}, \\ l_I \tilde{s}\kappa^{l_I-1} &= \sum_{k=-l_I+1}^{r_I} (k+l_I) a_k^I \kappa^{k+l_I-1}.\end{aligned}$$

For fixed \tilde{s} , any multiple root κ must satisfy both these equations. Eliminating \tilde{s} and repeating for μ yields the equations for the multiple roots for all \tilde{s}

$$\sum_{k=-l_I}^{r_I} k a_k^I \kappa^{k+l_I} = 0, \quad (3.5a)$$

$$\sum_{k=-l_{II}}^{r_{II}} k a_k^{II} \mu^{k+l_{II}} = 0. \quad (3.5b)$$

These equations are to be considered for $Re \tilde{s} \geq 0$. Note that, if $Re \tilde{s} = 0$ and $|\kappa| = 1$, then \hat{u}_j should only have a different form if more than one of the multiple roots approached the unit circle from the inside (and similarly for μ and \hat{v}_j). Note also that $\kappa = \mu = 1$ are always distinct roots due to (2.5b).

Below are two examples illustrating the application of the Kreiss theory, with special attention being paid to the handling of the multiple roots.

3.4. Example 1: Coupled central second- and fourth-order schemes

Consider the case with $a_1^I = 1/2$, $(a_1^{II}, a_2^{II}) = (2/3, -1/12)$ and $a_k^{I,II} = -a_{-k}^{I,II}$, i.e. a region with a second-order central scheme coupled to a region with a fourth-order central scheme. First we consider the distinct roots. Equation (3.2c) has the solutions $\theta = 0, \pi$. The first one has already been discussed, and for the second one we have $\kappa = \mu = -1$. Inserting into the perturbations (3.4) yields $\varepsilon_\kappa \approx -\delta < 0$ and $\varepsilon_\mu \approx 3/5\delta > 0$. Thus μ approaches from the outside and can be discarded.

Now consider the multiple roots. For κ , we know that there are no multiple roots since only $l_I = 1$ roots reside inside the unit circle for $Re \tilde{s} > 0$. For μ , (3.5b) yields multiple roots $\mu \approx 4.2121, -0.2247 \pm 0.9744i, 0.2374$, with associated $\tilde{s} \approx -1.1760, \mp 1.3722i, 1.1760$. The first is outside the unit circle and can be discarded. The next two have $Re \tilde{s} = 0$, and thus we perturb as $\tilde{s} + \delta$ and solve the characteristic equation (3.1b) for the displaced roots. The perturbation causes each double root to separate into two distinct roots, with one going outside the unit circle, and thus the proper form of the solution is not altered. The final multiple root $\mu \approx 0.2374$ is inside the unit circle and $Re \tilde{s} > 0$. Thus we need to set up a different form of the solution for this value of $\tilde{s} \approx 1.1760$ as

$$\hat{v}_j = -\tau_1 \mu^{j-l_I} - \tau_2 (-j + l_I + 1) \mu^{j-l_I},$$

which yields a boundary condition matrix

$$J = \begin{pmatrix} 1 & 1 & 1 \\ \kappa & \mu^{-1} & 2\mu^{-1} \\ \kappa^2 & \mu^{-2} & 3\mu^{-2} \end{pmatrix}.$$

where $\kappa \approx -0.3677$ from (3.1a). Evaluating the determinant yields $\det J \neq 0$, and thus this multiple root does not cause instability. Overall, we conclude that the Kreiss condition is satisfied and that the coupled scheme is stable.

This example shows the typical application of the stability analysis, in that the half-plane $Re \tilde{s} \geq 0$ is first covered by supposing the roots to be distinct, and then a few multiple roots are considered to verify that they do not alter the analysis. Note that the perturbation analysis is used with different purposes in the two cases: for the distinct roots it is a question of whether the root should be included in the analysis at all, whereas for the multiple roots it is a question of whether a different form of the solution is needed.

We also note that (3.2c) is in fact a relation between the modified wavenumbers of the different schemes. The exact derivative of a function $u_j = \exp(ikx_j)$ is iku_j . Analogously, the difference approximation of the derivative is $ik'u_j$, where k' is the modified wavenumber. Introducing the notation $\Theta = k'h$, this is defined for anti-symmetric schemes as

$$\Theta^{I,II}(\theta) = 2 \sum_{k=1}^{r_{I,II}} a_k^{I,II} \sin(k\theta). \quad (3.6)$$

Thus (3.2c) can be written as

$$\Theta^I(\theta) = \Theta^{II}(\theta)$$

for non-dissipative schemes, with roots θ where the modified wavenumbers are equal.

The connection with the modified wavenumber was noted by Trefethen (1984), who interpreted the Kreiss theory in terms of the group velocity of the difference scheme near the boundary. The group velocities with the present notation are

$$v_g^I = -\frac{d\Theta^I}{d\theta}, \quad v_g^{II} = \frac{d\Theta^{II}}{d\theta}.$$

Taking the derivative of (3.6) yields

$$v_g^I = -2 \sum_{k=1}^{r_I} ka_k^I \cos(k\theta) \approx -\frac{\delta}{\varepsilon_\kappa},$$

$$v_g^{II} = 2 \sum_{k=1}^{r_{II}} ka_k^{II} \cos(k\theta) \approx -\frac{\delta}{\varepsilon_\mu},$$

where the relation to the perturbations stems from (3.4). Therefore a positive group velocity implies that the corresponding root approached the unit circle from the inside. The next example demonstrates this connection more clearly.

3.5. Example 2: Coupled central schemes with stability in only one direction

Consider the coupling of the standard eighth-order central scheme given by $(a_1^I, a_2^I, a_3^I, a_4^I) = (4/5, -1/5, 4/105, -1/280)$ to the ‘‘optimized’’ scheme $(a_1^{II}, a_2^{II}) = (0.81, -0.155)$, and $a_k^{I,II} = -a_{-k}^{I,II}$. The second scheme here is not standard, but representative of schemes where the coefficients are chosen partly to increase the range of resolved wavenumbers. While the coefficients used here are chosen to illustrate an aspect of stability, we note that optimized schemes are popular in several areas, including acoustic wave propagation and large-eddy simulation. Note that the scheme is consistent and second-order accurate.

The modified wavenumbers given by (3.6) for the two schemes are shown in Fig. 1. We first note that the optimized scheme is by no means unreasonable, in fact its modified wavenumber is somewhat similar to the eighth-order scheme with better resolution of the medium wavelength modes than the standard fourth-order central scheme (not shown). The figure shows that the modified wavenumbers are equal for $\theta = 0, \theta_r, \pi$, where $\theta_r \approx 1.938$. Thus these are the roots of (3.2c), along with $-\theta_r$ by anti-symmetry.

The perturbations (3.4) become $\delta/\varepsilon_\kappa \approx (0.22, -2.7, 0.22)$ and $\delta/\varepsilon_\mu \approx (0.12, 2.2, 0.12)$ for $(\theta_r, \pi, -\theta_r)$. Thus the μ roots approach from the outside and can be discarded, and the scheme is stable pending investigation of the multiple roots.

Solving (3.5) yields 2 multiple roots κ on the unit circle, 2 multiple roots μ on the unit circle, and 1 multiple root $\mu \approx 0.3466$ with $\tilde{s} \approx 0.7846$. All 4 roots on the unit circle separate in/outside when perturbed, but the final root needs to be considered. Solving (3.1a) for this \tilde{s} yields $(\kappa_1, \kappa_2, \kappa_{3,4}) \approx (-0.7524, 0.1314, 0.0513 \pm 0.1591i)$. Thus we set up a new form of the solution \hat{v}_j as above and find the boundary condition matrix

$$J = \begin{pmatrix} 1 & 1 & 1 & 1 & 1 & 1 \\ \kappa_1 & \kappa_2 & \kappa_3 & \kappa_4 & \mu^{-1} & 2\mu^{-1} \\ \kappa_1^2 & \kappa_2^2 & \kappa_3^2 & \kappa_4^2 & \mu^{-2} & 3\mu^{-2} \\ \kappa_1^3 & \kappa_2^3 & \kappa_3^3 & \kappa_4^3 & \mu^{-3} & 4\mu^{-3} \\ \kappa_1^4 & \kappa_2^4 & \kappa_3^4 & \kappa_4^4 & \mu^{-4} & 5\mu^{-4} \\ \kappa_1^5 & \kappa_2^5 & \kappa_3^5 & \kappa_4^5 & \mu^{-5} & 6\mu^{-5} \end{pmatrix}. \quad (3.7)$$

This determinant is non-zero, and thus this multiple root does not cause instability. We then conclude that the hybrid scheme is stable when coupled in the direction of eighth-order \rightarrow optimized scheme. Note that the direction of the coupling is defined here in relation to the direction of propagation in the model problem (2.1).

Now consider the opposite direction of coupling, i.e. let $a_k^I \rightarrow -a_{-k}^{II}$ and $a_k^{II} \rightarrow -a_{-k}^I$. The perturbations are then $\delta/\varepsilon_\kappa \approx (-0.12, -2.2, -0.12)$ and $\delta/\varepsilon_\mu \approx (-0.22, 2.7, -0.22)$ for $(\theta_r, \pi, -\theta_r)$. Thus the roots $\pm\theta_r$ approach from inside the unit circle, and the coupled scheme is unstable in this direction of coupling, i.e. for optimized \rightarrow eighth-order scheme. There is then no need to check the multiple roots (although none satisfies the boundary conditions).

To illustrate this situation, the model problem (2.1) is solved on a domain $x \in [0, 1]$ with $N + 1$ points and grid spacing $h = 1/N$. The interface is located at $x_{\text{int}} = 0.7$, and the initial condition is taken as

$$u_j(0) = R_j \exp \left(-6 \left(\frac{x_j - x_{\text{int}}}{5h} \right)^2 \right), \quad j = 0, \pm 1, \pm 2, \dots$$

where u_j is defined in analogy with (2.2) and $R_j \in (-1, 1)$ is a uniformly distributed random number. This initial condition excites all modes and is highly localized around the interface. The solution is integrated in time using the trapezoidal rule with a time step small enough such that the temporal discretization has negligible effect on the solution (CFL number of 0.05). To approximate a Cauchy problem, the temporal integration is halted when the solution near the boundaries becomes larger than 10^{-8} in magnitude.

Figure 3 shows the growth of the solution norms for the stable and unstable configurations. The growth for the unstable configuration increases as the grid is refined, in fact the curves collapse if plotted versus t/h instead (not shown). The growth approximately proportional to t/h shows that the scheme is unstable, and hence the numerical experiment confirms the theory. The stable configuration yields a roughly constant norm and is stable, as predicted by the theory.

The solutions after a long time on the finest grid are shown in Fig. 4. While both solutions are highly inaccurate with large spreading of numerical noise in both directions, the figure still shows the essential difference between the two coupling configurations. The stable configuration shows the noise propagating away from the interface at the wavenumber-dependent group velocity of the schemes, but there is little or no generation

of new noise around the interface. The unstable configuration, on the other hand, displays continuous generation of energy around the interface, leading to a growing norm.

At this point we recall Trefethen (1984)'s interpretation of the Kreiss theory in terms of the numerical group velocity discussed above. The modified wavenumbers $\Theta^{I,II}$ in Fig. 1 of the different schemes have opposite slopes at the point $\theta = \theta_r$ where they intersect, which then implies that both the group velocities $v_g^{I,II}$ and the perturbations $\varepsilon_\kappa, \varepsilon_\mu$ have the same signs for that wavenumber. The unstable configuration is that for which the roots approach from the inside and therefore $v_g^{I,II} > 0$. This enables transport of any energy generated at the interface into the rest of the domain.

3.6. Solution bound

Having found the conditions for which the Kreiss condition is satisfied, the Kreiss theory provides bounds on the solution that prove stability. There are two cases.

If neither scheme is dissipative, then $l_I = r_I$, $l_{II} = r_{II}$, and both schemes are semi-bounded for the individual Cauchy problems (by their anti-symmetry). Then Thm 12.2.3 of Gustafsson *et al.* (1995) asserts that the approximation is strongly stable, i.e. that for smooth initial data

$$\|u(t)\| \leq Ke^{\alpha t} \|u(0)\|,$$

where the discrete solution u_j is defined in analogy with (2.2).

If either scheme is dissipative, then (without the requirements of semi-boundedness and the conditions on $l_{I,II}$ and $r_{I,II}$) Thm 12.4.4 of Gustafsson *et al.* (1995) asserts that the approximation is strongly stable in the generalized sense, i.e. that for smooth initial data

$$\int_0^\infty e^{-\eta t} \|u(t)\| dt \leq K(\eta) \|u(0)\|,$$

for all $\eta > \eta_0$, and $K(\eta) \rightarrow 0$ as $\eta \rightarrow \infty$.

3.7. Application to a nonlinear problem

The analysis presented here is restricted to linear problems and schemes, but many applications of scientific interest are nonlinear both in the underlying PDE and the numerical method. One commonly used test problem is the one-dimensional shock/entropy interaction problem devised by Shu & Osher (1989). The Euler equations for a perfect gas with gas constant $\gamma = 1.4$ are solved on a domain $x \in [-5, 5]$ using a uniform grid with spacing $h = 10/200$. The initial condition is

$$(\rho, u, p) = \begin{cases} (3.857, 2.629, 10.333), & x < -4 \\ (1 + 0.2 \sin(5x), 0, 1), & x \geq -4 \end{cases},$$

where (ρ, u, p) are the density, velocity and pressure, respectively. From this initial condition, the main shock travels to the right and interacts with the density field. This generates acoustic and entropy waves, where the acoustic waves steepen into weaker shocks as time progresses. A hybrid method is used that employs an eighth-order central scheme away from the shocks and a seventh-order WENO scheme (cf. Jiang & Shu 1996) around the shocks. A solution-adaptive sensor taken from Hill & Pullin (2004) is used to find those grid points where the WENO scheme should be applied.

Applying the Kreiss theory to this problem amounts to finding multiple roots, since the WENO scheme is dissipative in its linearized stencil. There are only 3 multiple roots in each coupling direction, and none yield a singular determinant. Thus the hybrid method is linearly stable.

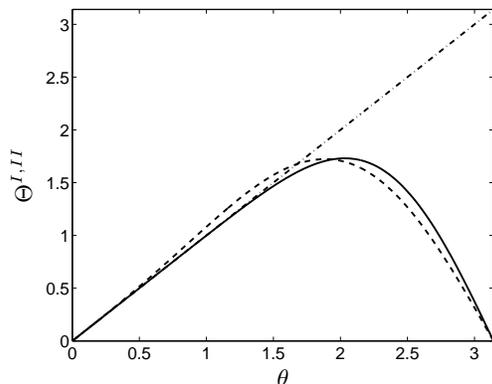


FIGURE 1. Modified wavenumbers for the two schemes in Section 3.5. Standard 8th order (solid), optimized (dashed), and exact (dash-dotted).

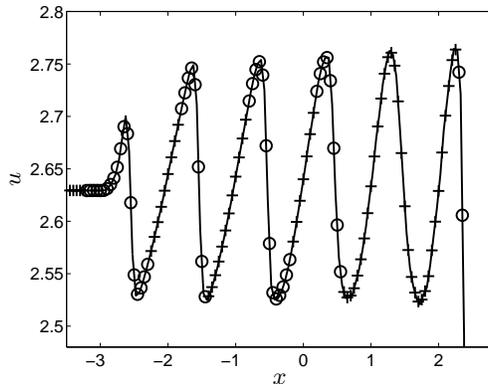


FIGURE 2. Instantaneous velocity (solid) for a train of moving shocks. Hybrid WENO/central difference algorithm, where circles denote points treated by WENO and crosses denote points treated by the central scheme.

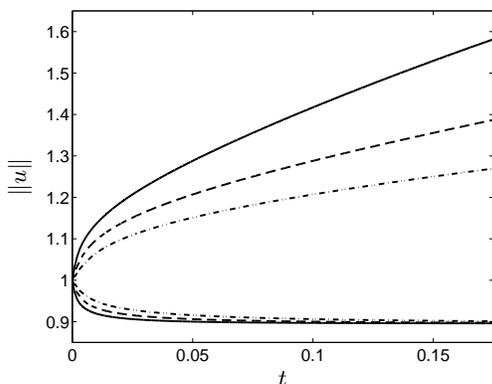


FIGURE 3. Norms for stable (lower curves) and unstable (upper) coupling directions for grid sizes $N = 400$ (dash-dotted), $N = 800$ (dashed) and $N = 1600$ (solid).

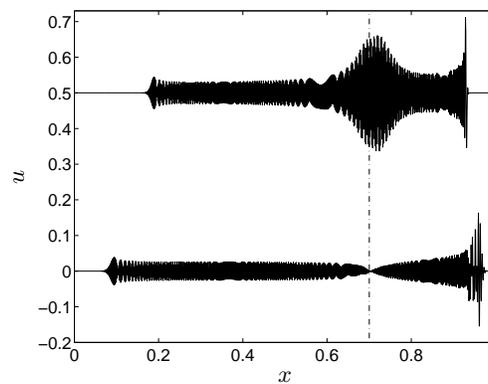


FIGURE 4. Solutions after long time for stable (lower) and unstable (upper, offset by 0.5) coupling directions for finest grid. The dash-dotted line marks the interface.

The solution at $t = 1.8$ is shown in Fig. 2, at which time there are 5 regions of WENO points, and hence 10 interfaces where the schemes are coupled. Despite the strongly nonlinear nature of the problem, the rather low resolution, and the frequent switching between the different schemes, no noise around the interfaces is visible. This suggests that the stability characteristics may also carry over to nonlinear problems.

4. Summary and discussion

The stability of hybrid finite difference methods, where different schemes are applied in different regions of the domain, is investigated using the Kreiss theory. The analysis consists of two separate parts, where a limited number of potential multiple roots must be examined individually, whereas the remainder of the half-plane $Re \bar{s} \geq 0$ can be handled by finding points where the modified wavenumbers of the two schemes are equal. The only assumptions involved are that both schemes are consistent and stable for the Cauchy

problem (individually). An example involving an “optimized” scheme is shown to be stable only for one coupling direction, thus showing that the issue of stability for hybrid difference methods is non-trivial and cannot be taken for granted.

It is also shown that the energy method with the most natural norm does not prove stability for the example provided here. While there may exist norms for which an energy estimate could be found (thus proving stability), finding such a norm would require considerable effort and would be problem-specific. Nevertheless, the result from the analysis with the energy method is interesting in the context of numerical noise around the interface. Even stable methods may generate transient growth of disturbances, and thus the appearance of numerical noise around the interface seen and/or discussed in several recent papers (e.g., Adams & Shariff 1996; Ren *et al.* 2003; Hill & Pullin 2004) is not surprising. The present stability proof shows that, for linearized problems, the numerical noise is transient and does not affect the stability.

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