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2 **Balanced Monitoring of Flow Phenomena in** 3 **Moving Mesh Methods**

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Abstract. Adaptive moving mesh research usually focuses either on analytical derivations for prescribed solutions or on pragmatic solvers with challenging physical applications. In the latter case, the monitor functions that steer mesh adaptation are often defined in an ad-hoc way. In this paper we generalize our previously used monitor function to a balanced sum of any number of monitor components. This avoids the trial-and-error parameter fine-tuning that is often used in monitor functions. The key reason for the new balancing method is that the ratio between the maximum and average value of a monitor component should ideally be equal for all components. Vorticity as a monitor component is a good motivating example for this. Entropy also turns out to be a very informative monitor component. We incorporate the monitor function in an adaptive moving mesh higher-order finite volume solver with HLLC fluxes, which is suitable for nonlinear hyperbolic systems of conservation laws. When applied to compressible gas flow it produces very sharp results for shocks and other discontinuities. Moreover, it captures small instabilities (Richtmyer-Meshkov, Kelvin-Helmholtz). Thus showing the rich nature of the example problems and the effectiveness of the new monitor balancing.

10 **AMS subject classifications:** 35L65, 65M50, 74S10, 76L05, 76N15

11 **Key words:** Moving mesh method, conservative interpolation, balanced monitor function, direc-
12 tional adaptation, hydrodynamics, implosion problem.

13

14 **1 Introduction**

15 Adaptive mesh methods improve local resolution of numerical solvers and, as a result,
16 improve their performance. Results are significantly sharper than those obtained by us-
17 ing a uniform mesh with more mesh points. True gain in performance is only obtained,

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18 though, when the adaptive methods perform well automatically. This requires a balanced
19 monitoring of flow phenomena, without manual fine-tuning of parameters by trial and
20 error. This paper presents such a balanced monitoring, combined with a powerful finite
21 volume solver, applied to hydrodynamical problems.

22 **Adaptivity** Three types of adaptive methods are generally distinguished: h -, r - and
23 p -refinement. The h -refinement or *local refinement* splits mesh cells into smaller ones
24 based on some criterion. This can provide great levels of detail and is widely used in
25 CFD-codes. The implementation is nontrivial due to the hierarchical structure of the do-
26 main discretisation. The eventual number of mesh cells is sometimes hard to predict,
27 which may lead to unexpectedly long running times. Although the initial structure of
28 the mesh fixes the shape and orientation of the mesh cells, e.g., rectangular, the unlimited
29 amount of possible refinement makes these methods very powerful. In one of our exper-
30 iments (Section 5) we will make a comparison between our r -refinement results and the
31 h -refinement results produced by AMRVAC [23,36].

32 The r -refinement or (*adaptive*) *moving mesh refinement* moves mesh points towards re-
33 gions that need refinement based on some criterion. The number of points remains con-
34 stant, which gives fairly predictable running times. Besides, the mesh cells can change
35 shape, position and orientation, so that alignment with, e.g., shocks or vortices is well
36 possible. For specific problems, the fixed number of mesh points may impose a limit on
37 the achievable resolution. This paper deals with r -refinement only and shows that it can
38 achieve great levels of detail. Tang [32] provides an extensive historical overview of mov-
39 ing mesh methods and their applications in CFD. Zegeling [43] presents Winslow-type
40 adaptivity applied to a wide range of problems. We also give a detailed and systematic
41 overview [35] on Winslow-type adaptivity, harmonic maps, geometric conservation laws
42 and more related methods.

43 The combination of the above two methods, called hr -refinement combines the ad-
44 vantages of both methods and is occasionally used, e.g., by Lang et al. [20] and Anderson
45 et al. [1].

46 The p - (and hp -) refinement is generally applied in different frameworks than what
47 we consider here. It involves the local increase of polynomial order of the basis functions
48 in finite element methods.

49 **Moving mesh research** We employ a variational formulation of mesh adaptation, an
50 approach which has become well-known over the past five decades. A short historic
51 overview of moving mesh methods is given in Section 3.3.1. Tang and Tang [30] pre-
52 sented a moving mesh algorithm in a pragmatic combination with a finite volume solver.
53 Over the past five years, this inspired several others. The technique is usually applied to
54 hydrodynamics (HD), e.g., by Tang [31] and Zegeling et al [44], and to magnetohydro-
55 dynamics (MHD), e.g., by Han and Tang [13], Tan [27], Van Dam and Zegeling [39] and
56 Zegeling [42]. Moving mesh methods generally have little dependency on the physical
57 PDEs under consideration, as diverse applications show, e.g., the Navier-Stokes equa-
58 tions by Di et al. [11] and the Hamilton-Jacobi equations by Tang et al. [29]. A similar

59 method, but now using direct minimization of the mesh functional has been used for
60 reactive flows in 2D by Azarenok and Tang [2] and multi-phase fluids in 3D by Di et
61 al. [10].

62 **Monitor functions** Based on earlier work by Beckett and Mackenzie [3] and Huang [17],
63 we formulated an adaptive monitor function that makes manual fine-tuning unneces-
64 sary [39]. Here we improve this function in two ways: a slightly changed normalization
65 balances all solution components equally, and we propose additional monitor compo-
66 nents that detect phenomena that would otherwise be largely overseen.

67 Huang has done extensive research on analytical properties of monitor functions and
68 the resulting mesh adaptation. Most of that work deals with prescribed solutions, so
69 no physical PDE part is involved in the algorithm. This gives a better opportunity for
70 analytical discussions, which Huang recently summarized in an overview paper [16].

71 Brackbill has done similar research on the combination of several functionals in the
72 minimization process (see Section 3.3.1). Besides combining mesh quality functionals [6,
73 with Saltzman] he also combined an alignment functional with a solution adaptivity
74 functional in order to obtain directional control [5]. Directional monitor functions have
75 been widely used ever since, for example by Glasser et al. [12] in a more analytical con-
76 text. Tang [31] applies a directional monitor function to the two-dimensional Euler equa-
77 tions and Tan [27] uses an identical monitor for a two-dimensional resistive MHD model.
78 We will also use such a directional monitor function as it produces much higher quality
79 meshes at negligible costs.

80 **Structure** This paper is organized as follows. Section 2 briefly recalls the physics behind
81 compressible gas flow and mentions some relevant flow quantities. Section 3 provides a
82 detailed description of our moving mesh finite volume solver. The first part concerns the
83 finite volume solver with HLLC fluxes, nonuniform solution reconstruction and slope
84 limiting. The second part concerns the mesh movement, its history and our current algo-
85 rithm. Section 4 presents the main contribution of this paper: a *balanced monitor function* to
86 capture various flow phenomena. Section 5 contains three example problems that were
87 already partly used in the preceding sections and are then further explored. Section 6
88 summarizes our findings and gives some recommendations for further research.

89 2 Phenomena in compressible gas flow

90 The first system of PDEs that comes to mind when testing moving mesh methods on flow
91 problems are the equations of compressible gas dynamics. Forming a nonlinear system
92 of hyperbolic PDEs, they can result in several wave types, possibly interacting, without
93 requiring additional conditions from the numerical solver, such as the divergence-free
94 magnetic field condition in ideal MHD simulations would do.

95 In the following sections the physical model and several physical features in com-
96 pressible gas flow are described, where some expressions are already specialized into
97 their two-dimensional form.

98 2.1 Physical model

99 The time evolution of a compressible gas is described by the Euler equations:

$$\frac{\partial}{\partial t} \begin{bmatrix} \rho \\ \rho \mathbf{v} \\ E \end{bmatrix} + \nabla \cdot \begin{bmatrix} \rho \mathbf{v} \\ \rho \mathbf{v} \mathbf{v} + p \mathbf{I} \\ (E+p)\mathbf{v} \end{bmatrix} = \begin{bmatrix} 0 \\ \mathbf{0} \\ 0 \end{bmatrix}, \quad (2.1)$$

100 where the two-dimensional advection is denoted as $\mathbf{v} := [u, v]^T$. The divergence of the
101 flux tensor results in, e.g.,

$$\nabla \cdot \rho \mathbf{v} \mathbf{v} \equiv \frac{\partial}{\partial x} \rho u \mathbf{v} + \frac{\partial}{\partial y} \rho v \mathbf{v}.$$

102 The system (2.1) is closed by the standard equation of state:

$$E = \frac{p}{\gamma - 1} + \frac{1}{2} \rho \mathbf{v} \cdot \mathbf{v},$$

103 where γ is the adiabatic constant, specifying the ratio of specific heats.

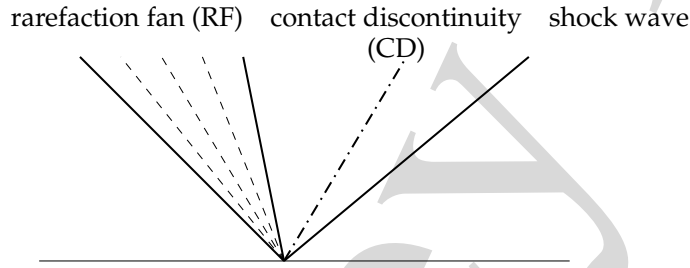


Figure 1: Elementary wave structure of the hyperbolic Euler equations for one-dimensional compressible gas flow. The three wave types form the building blocks of wave interactions in two dimensions.

104 2.2 Relevant flow features

105 Analysis of shock waves and other features in compressible gas flow is easiest in a one-
106 dimensional setting. For completeness, Fig. 1 shows the elementary wave structure that
107 results from an initially discontinuous solution. Remember that not all solution quantities
108 change value across all waves. For example, the thermal pressure

$$p = (\gamma - 1) \left(E - \frac{1}{2} \rho \mathbf{v} \cdot \mathbf{v} \right) \quad (2.2)$$

109 is constant across the contact discontinuity (CD). Similarly, the entropy, defined as

$$S = \log \left(\frac{p}{\rho^\gamma} \right), \quad (2.3)$$

110 is constant across the rarefaction fan (RF). It is still an interesting quantity, though, as
 111 rapid changes in entropy indicate a high potential for the emergence of new flow fea-
 112 tures. These observations will be relevant in selecting flow quantities upon which mesh
 113 adaptivity is based.

114 The three elementary wave types above will also appear in problems on two-dimens-
 115 sional domains. They are essentially the same, except that they can appear in any direc-
 116 tion. Moreover, they are likely to meet and interact over time. Schulz-Rinne et al. [25]
 117 give a classification of fifteen different solutions for two-dimensional Riemann problems,
 118 which was later corrected by Lax and Liu [21] to nineteen different solutions. All make
 119 the same assumption that each initial discontinuity produces only one type of elemen-
 120 tary wave. More freedom in the initial solutions would greatly increase the number of
 121 possible outcomes.

122 Possible new flow features include Mach reflections between shock lines or at rigid
 123 walls or CDs bending into spirals. In Section 5 we will use one of these example problems
 124 to test our adaptive method on. Amongst others, we will investigate whether entropy
 125 gradients or local vorticity $\|\nabla \times \mathbf{v}\|$ are good detectors of more subtle flow features.

126 3 An adaptive moving mesh solver for conservation laws

127 The conservation law PDEs are solved by an explicit time integration using finite vol-
 128 umes, combined with time dependent mesh movement to capture evolving flow fea-
 129 tures. The finite volume solver is discussed in Section 3.2 and the mesh movement in
 130 Section 3.3.

131 3.1 Physical problem description

132 We use a solver that is suitable for nonlinear systems of hyperbolic PDEs in general:

$$\frac{\partial}{\partial t} \mathbf{q} + \frac{\partial}{\partial x} \mathbf{f}(\mathbf{q}) + \frac{\partial}{\partial y} \mathbf{g}(\mathbf{q}) = \mathbf{0}, \quad \mathbf{q}([x, y], t) \in \mathbb{R}^M. \quad (3.1)$$

133 The Euler equations for compressible gas dynamics (2.1) are in the above form and will be
 134 the leading example in this paper. Basic meteorological models as well as the advection
 135 model fit in the same form. We have readily extended the solver to two-dimensional ideal
 136 magnetohydrodynamics too.

The domain Ω is defined and discretised as follows:

$$\Omega := [x_{\min}, x_{\max}] \times [y_{\min}, y_{\max}] = \bigcup_{j=0, \dots, N_x-1, k=0, \dots, N_y-1} A_{j+\frac{1}{2}, k+\frac{1}{2}}, \quad (3.2)$$

$$A_{j+\frac{1}{2}, k+\frac{1}{2}} := \text{quadrilateral cell with corners } \mathbf{x}_{j+c, k+d}, \quad c, d \in \{0, 1\}, \quad (3.3)$$

$$\mathbf{x}_{j,k} := [x_{j,k}, y_{j,k}] \quad \text{for } j = -2, \dots, N_x + 2 \text{ and } k = -2, \dots, N_y + 2. \quad (3.4)$$

137 The mesh points $\mathbf{x}_{j,k}$ are not uniformly distributed: the mesh is *logically* rectangular, but
 138 can be solution adaptive in physical space. The domain is now covered by $N_x \times N_y$ convex
 139 quadrilaterals $A_{j+\frac{1}{2},k+\frac{1}{2}}$. Besides, there are two rows and columns of ghost cells beyond
 140 all four domain boundaries to facilitate the second order stencils of the finite volume
 141 solver.

142 3.2 Second order finite volumes

143 The finite volume method employed is of second order and uses MUSCL-type solution
 144 reconstruction with slope limiting and local Lax-Friedrichs and HLLC numerical fluxes,
 145 which we will now discuss in more detail.

146 Finite volume solvers use average solution values on all mesh cells:

$$\mathbf{Q}_{j+\frac{1}{2},k+\frac{1}{2}}^n \approx \iint_{A_{j+\frac{1}{2},k+\frac{1}{2}}} \mathbf{q}([x,y],t_n) dx dy / |A_{j+\frac{1}{2},k+\frac{1}{2}}^n|, \quad (3.5)$$

147 where $|A_{j+\frac{1}{2},k+\frac{1}{2}}^n|$ is the area of cell $A_{j+\frac{1}{2},k+\frac{1}{2}}$ at time t_n .

The integral form of the PDEs (3.1) leads to the well-known finite volume discretisation:

$$\begin{aligned} \mathbf{Q}_{j+\frac{1}{2},k+\frac{1}{2}}^{n+1} &= \mathbf{Q}_{j+\frac{1}{2},k+\frac{1}{2}}^n - \frac{\Delta t_n}{|A_{j+\frac{1}{2},k+\frac{1}{2}}^n|} \left(|h_{j+1,k+\frac{1}{2}}^n| \check{\mathbf{F}}_{j+1,k+\frac{1}{2}} - |h_{j,k+\frac{1}{2}}^n| \check{\mathbf{F}}_{j,k+\frac{1}{2}} \right. \\ &\quad \left. + |h_{j+\frac{1}{2},k+1}^n| \check{\mathbf{G}}_{j+\frac{1}{2},k+1} - |h_{j+\frac{1}{2},k}^n| \check{\mathbf{G}}_{j+\frac{1}{2},k} \right) \\ &=: \mathbf{Q}_{j+\frac{1}{2},k+\frac{1}{2}}^n + \Delta t_n L_{j+\frac{1}{2},k+\frac{1}{2}}(\mathbf{Q}^n), \end{aligned} \quad (3.6)$$

148 where $\check{\mathbf{F}}$ and $\check{\mathbf{G}}$ approximate the normal fluxes across the logically vertical and horizontal
 149 edges, respectively, averaged over the time range $[t_n, t_{n+1}]$. The length of the left edge of
 150 a cell $A_{j+\frac{1}{2},k+\frac{1}{2}}$ is denoted by $|h_{j,k+\frac{1}{2}}|$.

151 Fig. 2 depicts the construction of the net, i.e., normal flux across a logically *vertical*
 152 edge. In general we can define the flux normal across an edge by taking the inner product
 153 of the flux tensor $[\mathbf{F}, \mathbf{G}]^T$ with the edge's normal, but here we can instead exploit the
 154 rotational invariance of the Euler equations:

$$\check{\mathbf{F}}(\mathbf{Q}) = \cos(\theta) \mathbf{F}(\mathbf{Q}) + \sin(\theta) \mathbf{G}(\mathbf{Q}) = \mathbf{T}^{-1}(\mathbf{F}(\mathbf{T}(\mathbf{Q}))), \quad (3.7)$$

155 where $\mathbf{T} := \mathbf{T}(\theta)$ is the rotation matrix and $\mathbf{T}^{-1} := \mathbf{T}^{-1}(\theta)$ its inverse for rotating back:

$$\mathbf{T}(\theta) = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & \cos\theta & \sin\theta & 0 \\ 0 & -\sin\theta & \cos\theta & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}, \quad \mathbf{T}^{-1}(\theta) = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & \cos\theta & -\sin\theta & 0 \\ 0 & \sin\theta & \cos\theta & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}. \quad (3.8)$$

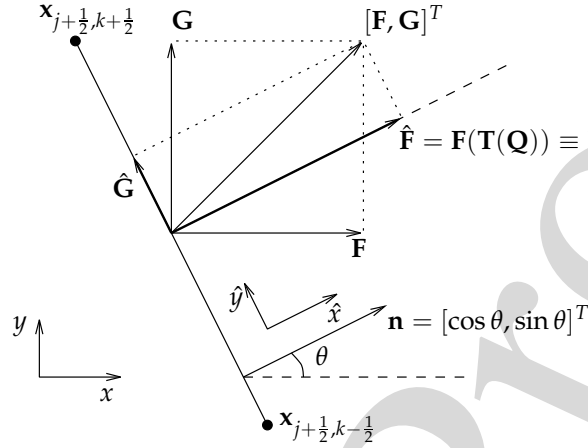


Figure 2: Rotation of the flux tensor into the (logically vertical) edge's normal reference frame. For ease of notation, \mathbf{F} denotes the tensor $[\mathbf{F}, \mathbf{0}]^T$, and similar for \mathbf{G} , $\hat{\mathbf{F}}$ and $\hat{\mathbf{G}}$.

Eq. (3.7) describes how \mathbf{Q} is first rotated over an angle θ into a new reference frame as $\hat{\mathbf{Q}} = \mathbf{T}(\mathbf{Q})$ where the new \hat{x} -direction aligns with the edge's normal. Now, only $\mathbf{F}(\mathbf{T}(\mathbf{Q}))$ needs to be evaluated, since flux $\mathbf{G}(\mathbf{T}(\mathbf{Q}))$ aligns exactly with the edge and thus has zero contribution to the net flux through the edge. Finally, the flux is rotated back into the physical reference frame. This saves us one flux evaluation at each edge and more importantly, the numerical flux evaluation on the edge is now essentially reduced to a one-dimensional problem. This greatly simplifies the use of more advanced approximate Riemann solvers, such as the HLLC solver described in Section 3.2.2. Also note that for $\hat{\mathbf{G}}$ on logically *horizontal* edges, the exact same procedure can be used and *again* only flux $\mathbf{F}(\hat{\mathbf{Q}})$ needs to be evaluated, i.e., \mathbf{G} can be discarded completely.

3.2.1 Solution reconstruction and slope limiting on nonuniform meshes

The fluxes are functions of the solution \mathbf{q} , so for evaluating the fluxes at the cell edges, solution values first need to be reconstructed from the cell centered values $\mathbf{Q}_{j+\frac{1}{2}, k+\frac{1}{2}}$. We use piecewise linear MUSCL reconstruction as proposed by Van Leer [37,38], combined with the van Leer slope limiter. We will now describe the logically horizontal reconstruction of $\mathbf{Q}_{j, k+\frac{1}{2}}^n$ at a vertical edge, the procedure for the other direction is of course similar.

The solution reconstruction is depicted in Fig. 3. It is done over the line segment $l_{j, k+\frac{1}{2}}^n$ between the cell centers $\mathbf{x}_{j-\frac{1}{2}, k+\frac{1}{2}}^n$ and $\mathbf{x}_{j+\frac{1}{2}, k+\frac{1}{2}}^n$, which intersects with the edge $h_{j, k+\frac{1}{2}}^n$. The adaptive meshes that occur in our experiments have a smooth enough 'curvature' to assume that the intersection of this line and the edge lies approximately at the center of the edge:

$$\mathbf{a}_{j, k+\frac{1}{2}}^n := l_{j, k+\frac{1}{2}}^n \cap h_{j, k+\frac{1}{2}}^n \approx (\mathbf{x}_{j, k}^n + \mathbf{x}_{j, k+1}^n) / 2 =: \mathbf{x}_{j, k+\frac{1}{2}}^n. \quad (3.9)$$

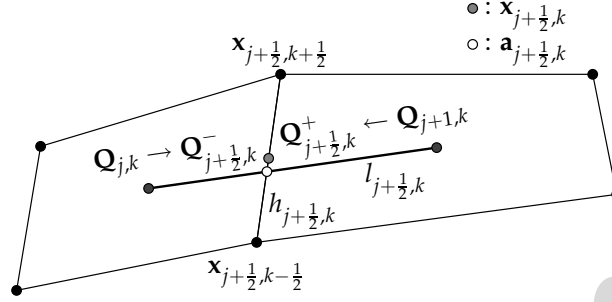


Figure 3: Solution reconstruction on a nonuniform mesh.

177 The linear reconstructions on a nonuniform mesh are then given by:

$$\mathbf{Q}_{j,k+\frac{1}{2}}^{n,\pm} = \mathbf{Q}_{j\pm\frac{1}{2},k+\frac{1}{2}}^n \mp \|\mathbf{x}_{j,k+\frac{1}{2}}^n - \mathbf{x}_{j\pm\frac{1}{2},k+\frac{1}{2}}^n\|_2 \bar{\mathbf{S}}_{j\pm\frac{1}{2},k+\frac{1}{2}}^n, \quad (3.10)$$

where $\bar{\mathbf{S}}_{j\pm\frac{1}{2},k+\frac{1}{2}}^n$ is the limited slope approximation on the cell as defined below,

$$\bar{\mathbf{S}}_{j+\frac{1}{2},k+\frac{1}{2}}^n = \phi(\mathbf{S}_{j+1,k+\frac{1}{2}}^n / \mathbf{S}_{j,k+\frac{1}{2}}^n) \mathbf{S}_{j,k+\frac{1}{2}}^n, \quad (3.11)$$

$$\mathbf{S}_{j,k+\frac{1}{2}}^n = \frac{\mathbf{Q}_{j+\frac{1}{2},k+\frac{1}{2}}^n - \mathbf{Q}_{j-\frac{1}{2},k+\frac{1}{2}}^n}{\|\mathbf{x}_{j+\frac{1}{2},k+\frac{1}{2}}^n - \mathbf{x}_{j-\frac{1}{2},k+\frac{1}{2}}^n\|}, \quad (3.12)$$

178 where ϕ is the van Leer limiter:

$$\phi(r) = \frac{r + |r|}{1 + r}. \quad (3.13)$$

179 Other well-known slope limiters, such as the Woodward or Koren limiters may be used
180 instead. Note that the reconstruction (3.10) incorporates the mesh nonuniformity and
181 thus is more accurate than when reconstruction is done entirely in the logical domain.

182 Genuinely multidimensional reconstruction and slope limiting was studied by, e.g.,
183 Hubbard [18] and Berger et al. [4]. In the latter, this even involves solving linear program-
184 ming problems at each cell interface. Our experience is that our quasi-one-dimensional
185 approach (3.10) proves robust for a wide range of problems.

186 3.2.2 Approximate Riemann solvers

187 The numerical fluxes in (3.6) are supposed to be averaged at the edge over the time inter-
188 val $[t_n, t_{n+1}]$. The reconstructed solution values

$$\mathbf{Q}_L := \mathbf{Q}_{j,k+\frac{1}{2}}^{n,-} \text{ and } \mathbf{Q}_R := \mathbf{Q}_{j,k+\frac{1}{2}}^{n,+} \quad (3.14)$$

189 form a local Riemann problem at the edge. We consider an exact Riemann solver too
190 expensive here, so we use the local Lax-Friedrichs (LLF) flux and the HLLC flux approx-
191 imations.

192 Local Lax Friedrichs

193 The LLF—or Rusanov [24]—flux averages the left and right fluxes and adds a stabilizing
194 numerical diffusion locally:

$$\mathbf{F}^{\text{llf}}(\mathbf{Q}_L, \mathbf{Q}_R) = \frac{1}{2}(\mathbf{f}(\mathbf{Q}_L) + \mathbf{f}(\mathbf{Q}_R)) - \frac{1}{2} \max_{K \in \{L, R\}} |\lambda_{\max}(\mathbf{Q}_K)| (\mathbf{Q}_R - \mathbf{Q}_L), \quad (3.15)$$

195 where $|\lambda_{\max}|$ is the largest absolute eigenvalue of the flux Jacobian $\partial \mathbf{f} / \partial \mathbf{q}$ and \mathbf{Q}_K repre-
196 sents either the left or right solution state. The Lax-Friedrichs flux thanks its robustness to
197 its diffusive nature and the *local* diffusion constant of LLF limits this enough to still obtain
198 accurate results. Especially in combination with adaptive meshes we obtained good re-
199 sults for one-dimensional magnetohydrodynamics [39]. In two dimensions shock waves
200 are also captured very well, but more delicate flow features are not. The moving mesh
201 algorithm can not properly detect these delicate features, because LLF has diffused the so-
202 lution beforehand. This is the reason why we will use HLLC fluxes instead. Section 5.1.1
203 compares results obtained with LLF and HLLC fluxes.

204 HLLC

205 The MUSCL-LLF combination may be of second order accuracy, it still uses a fairly crude
206 approximation of the actual fluxes across cell edges. This is because it always uses the
207 fastest wave speed to add some local numerical viscosity to the numerical flux function
208 (3.15). It is especially the middle wave, the contact discontinuity (CD) that is harmed by
209 this approximation. Much more viscosity than necessary is added and the sharpness of
210 the CD is generally worse than that of the faster left and right waves.

211 Harten et al. [14] proposed a new approximate Riemann solver to obtain Godunov-
212 type fluxes, which is now widely known as the HLL Riemann solver. It distinguishes be-
213 tween the leftmost and rightmost waves in a local Riemann problem and approximates
214 the intermediate state by averaging. It still overlooks the CD though. We will now elab-
215 orate on this approach in the more general setting of the HLLC solver. The definitions
216 below are complete, but a more in-depth discussion is given by Toro [34].

217 Toro et al. [33] proposed an improved version of the HLL solver that accurately cap-
218 tures the middle CD wave from the Euler equations. Hence the name HLLC solver. The
219 underlying idea is to distinguish three instead of two waves that emanate from the local
220 Riemann problem between two solution states on the neighboring cells, see Fig. 4.

221 The local Riemann problem $(\mathbf{Q}_L, \mathbf{Q}_R)$ is one-dimensional due to the rotated reference
222 frame (see Section 3.2). Along each path \tilde{x}/t the solution is constant (where $\tilde{x} := \hat{x} - \hat{x}_j$ de-
223 notes the local coordinate) and the position of this path relative to the three characteris-
224 tic waves determines in which regime the solution falls:

$$\mathbf{Q}_j^{\text{hllc}} = \begin{cases} \mathbf{Q}_L & \text{if } \tilde{x}/t \leq S_L, \\ \mathbf{Q}_{*L} & \text{if } S_L \leq \tilde{x}/t \leq S_*, \\ \mathbf{Q}_{*R} & \text{if } S_* \leq \tilde{x}/t \leq S_R, \\ \mathbf{Q}_R & \text{if } S_R \leq \tilde{x}/t. \end{cases} \quad (3.16)$$

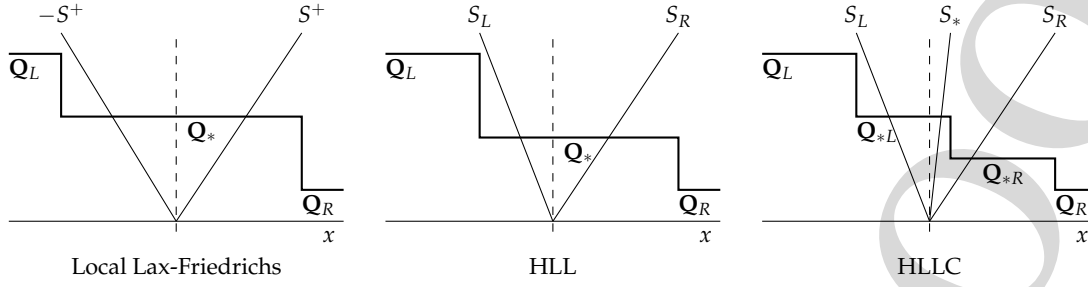


Figure 4: Approximate Riemann solvers: Local Lax Friedrichs, HLL and HLLC. The difference lies in the number of different wave speeds that are used. In between waves, the solution is approximated by a constant state.

225 By applying Rankine-Hugoniot conditions to the jumps across each of the waves S_L , S_*
 226 and S_R , and using additional knowledge about the exact solution jumps across these
 227 waves, we obtain the solution vectors in the two intermediate states:

$$\mathbf{Q}_{*K} = \rho_K \begin{pmatrix} S_K - u_K \\ S_K - S_* \end{pmatrix} \begin{bmatrix} 1 \\ S_* \\ v_K \\ \frac{E_K}{\rho_K} + (S_* - u_K) \left(S_* + \frac{p_K}{\rho_K (S_K - u_K)} \right) \end{bmatrix} \text{ for } K=L \text{ and } K=R. \quad (3.17)$$

228 The numerical flux is evaluated at the edge, i.e., $\tilde{x}/t=0$:

$$\mathbf{F}_{j+\frac{1}{2}}^{\text{hllc}} = \begin{cases} \mathbf{F}_L & \text{if } 0 \leq S_L, \\ \mathbf{F}_{*L} = \mathbf{F}_L + S_L (\mathbf{Q}_{*L} - \mathbf{Q}_L) & \text{if } S_L \leq 0 \leq S_*, \\ \mathbf{F}_{*R} = \mathbf{F}_R + S_R (\mathbf{Q}_{*R} - \mathbf{Q}_R) & \text{if } S_* \leq 0 \leq S_R, \\ \mathbf{F}_R & \text{if } S_R \leq 0. \end{cases} \quad (3.18)$$

229 The left- and right-most wave speeds are chosen as follows:

$$S_L = \min\{(u-c)_L, (u-c)_R\} \text{ and } S_R = \max\{(u+c)_L, (u+c)_R\}, \quad (3.19)$$

230 where c is the sound speed. The speed S_* of the intermediate wave can be obtained by
 231 realizing that the pressure is constant across a CD: $p_{*L} = p_{*R}$, which gives:

$$S_* = \frac{p_R - p_L + \rho_L u_L (S_L - u_L) - \rho_R u_R (S_R - u_R)}{\rho_L (S_L - u_L) - \rho_R (S_R - u_R)}. \quad (3.20)$$

232 When S_R (or S_L) and S_* coincide, HLLC reduces to HLL. Besides, when we set $S_L = -S_R =$
 233 $-\max_{K \in \{L, R\}} |\lambda_{\max}|_K$ in HLL, the method reduces to LLF. Experiments confirm this up to
 234 machine precision.

235 3.2.3 Two-step explicit time integration

236 The PDEs (3.1) are integrated in time by Heun's predictor-corrector method, which has
237 second-order accuracy. Using the notation from (3.6), we now use two FV-steps:

$$\begin{aligned} \mathbf{Q}_{j+\frac{1}{2},k+\frac{1}{2}}^* &= \mathbf{Q}_{j+\frac{1}{2},k+\frac{1}{2}}^n + \Delta t_n L_{j+\frac{1}{2},k+\frac{1}{2}}(\mathbf{Q}^n), \\ \mathbf{Q}_{j+\frac{1}{2},k+\frac{1}{2}}^{n+1} &= \mathbf{Q}_{j+\frac{1}{2},k+\frac{1}{2}}^n + \Delta t_n \frac{L_{j+\frac{1}{2},k+\frac{1}{2}}(\mathbf{Q}^n) + L_{j+\frac{1}{2},k+\frac{1}{2}}(\mathbf{Q}^*)}{2}, \end{aligned} \quad (3.21)$$

238 where the $L_{j+\frac{1}{2},k+\frac{1}{2}}(\mathbf{Q})$ operator computes the discretised flux gradients by the MUSCL-
239 HLLC combination described before.

240 Since the underlying mesh is nonuniform, the CFL stability condition is enforced on
241 each mesh cell locally. We define the quasi-one-dimensional mesh cell sizes in the rotated
242 frame as:

$$\Delta \hat{x}_{j+\frac{1}{2},k+\frac{1}{2}}^n := \frac{|A_{j+\frac{1}{2},k+\frac{1}{2}}^n|}{\max\{|h_{j,k+\frac{1}{2}}^n|, |h_{j+1,k+\frac{1}{2}}^n|\}}, \quad \Delta \hat{y}_{j+\frac{1}{2},k+\frac{1}{2}}^n := \frac{|A_{j+\frac{1}{2},k+\frac{1}{2}}^n|}{\max\{|h_{j+\frac{1}{2},k}^n|, |h_{j+\frac{1}{2},k+1}^n|\}}. \quad (3.22)$$

243 Next, we apply the CFL-stability criterion in the following way:

$$\Delta t^n \leq C \min_{j,k} \frac{\min\{\Delta \hat{x}_{j+\frac{1}{2},k+\frac{1}{2}}^n, \Delta \hat{y}_{j+\frac{1}{2},k+\frac{1}{2}}^n\}}{\max\{|\lambda_{1,\max}(\mathbf{Q}_{j+\frac{1}{2},k+\frac{1}{2}}^n)|, |\lambda_{1,\max}(\mathbf{Q}_{j+\frac{1}{2},k+\frac{1}{2}}^n)|\}}, \quad (3.23)$$

244 where $\lambda_{1,\max}$ and $\lambda_{2,\max}$ are the largest eigenvalues in the x - and y -direction, respectively.

245 A looser CFL-criterion will not improve performance very much. More severe is the
246 fact that the smallest cell sizes that will occur during mesh adaptation—typically 5 to 50
247 times smaller than the original uniform mesh—limit the overall time step. This is a gen-
248 eral problem of adaptive mesh methods and could be solved by local time stepping. For
249 h -refinement methods this is widely used, and for moving mesh methods the procedure
250 is essentially the same and fairly straightforward. Tan et al. [28] have done so and report
251 performance improvements by a factor 2 to 3.

252 3.3 Adaptive moving mesh method

253 The problem domain is discretised as a structured mesh with a fixed number of mesh
254 points. The moving mesh algorithm moves the mesh points towards interesting flow
255 phenomena, which are time-dependent.

256 3.3.1 Background

257 The adaptation is represented by a mesh map $\mathbf{x}(\boldsymbol{\xi})$, where $\boldsymbol{\xi} := [\xi, \eta] \in \Omega_c$ are the reference
258 coordinates in the computational domain $\Omega_c := [0, 1] \times [0, 1]$.

259 One of the earliest works here is by Winslow [40] in which he generalizes the elliptic
260 mesh generator to a solution-adaptive form:

$$\nabla \cdot (D \nabla \xi) = 0, \quad \nabla \cdot (D \nabla \eta) = 0. \quad (3.24)$$

261 Here the ‘diffusion’ coefficient $D > 0$ could depend on the solution gradient. Instead of
262 inverting (3.24) to obtain $\mathbf{x}(\xi)$, Ceniceros and Hou [8] formulate the elliptic generator
263 directly in the covariant form:

$$\nabla_{\xi} \cdot (\mathbf{G} \nabla_{\xi} x) = 0, \quad \nabla_{\xi} \cdot (\mathbf{G} \nabla_{\xi} y) = 0, \quad (3.25)$$

264 where $\nabla_{\xi} := [\partial/\partial\xi, \partial/\partial\eta]^T$ is the computational gradient. Solving these equations directly
265 yields the adaptive mesh $[x(\xi, \eta), y(\xi, \eta)]$.

266 In the above, D and \mathbf{G} are still scalar functions (take $\mathbf{G} = g\mathbf{I}$), but later work by, e.g.,
267 Cao et al. [7] and Tang [31] proposes to make \mathbf{G} a symmetric positive definite matrix with
268 elements $g_{1,1} \neq g_{2,2}$ [†] such that the solution adaptivity becomes directional (comparable
269 with anisotropic local mesh refinement). This is also what we do.

270 All of the above work except Winslow’s uses an elliptic PDE system that originates
271 from a variational formulation of a minimization problem. For example the solution to
272 PDE (3.25) is the minimizer of the ‘energy’ functional

$$E(\mathbf{x}(\xi)) = \frac{1}{2} \iint_{\Omega_c} \left[\nabla_{\xi}^T \mathbf{G} \nabla_{\xi} x + \nabla_{\xi}^T \mathbf{G} \nabla_{\xi} y \right] d\xi d\eta. \quad (3.26)$$

273 The moving mesh algorithm aims to find a mesh map with a low energy value. The lower
274 the energy, the more appropriate is the mesh map $\mathbf{x}(\xi)$ according to the monitor function
275 \mathbf{G} .

276 Brackbill and Saltzman [6] were amongst the first to start from a variational formula-
277 tion and they combined three functionals to control both mesh smoothness, orthogonality
278 and adaptivity. We will only study adaptivity here, since the balanced monitor function
279 (4.9) in Section 4 helps keeping the mesh smooth. Still, we do see advantages in orthogo-
280 nality monitors in future work.

281 3.3.2 Algorithm

282 The mesh movement algorithm is similar to the one set out by Tang and Tang [30]. We
283 propose a much more versatile and robust monitor function, though, which will be de-
284 scribed in Section 4.

285 The mesh movement equations (3.25) are solved separately from the physical PDEs
286 (3.1). In each iteration step, first the mesh is moved to adapt to the latest solution features.
287 Next, the nonuniform mesh is kept fixed during one forward time integration step. We
288 omit the time index n in the coordinates and solution values, since it does not change
289 during the mesh adaptation step. Algorithm 3.1 summarises it all.

[†]Cao et al. [7] even proposes nonzero elements off the diagonal, but we do not consider that here.

Algorithm 3.1: MMFVSOLVE – 2D adaptive moving mesh finite volume PDE solver.

```

1:  $n \leftarrow 0$ ;  $t_0 \leftarrow 0$ 
2: Generate an initial uniform mesh  $\mathbf{x}_{j,k}^0$ .
3: Compute initial values  $\mathbf{Q}_{j+1/2,k+1/2}^0$ .
4: while  $t_n < T$  do
5:    $\nu \leftarrow 0$ ;  $\mathbf{x}_{j,k}^{[0]} \leftarrow \mathbf{x}_{j,k}^n$ ;  $\mathbf{Q}_{j+1/2,k+1/2}^{[0]} \leftarrow \mathbf{Q}_{j+1/2,k+1/2}^n$ .
6:   repeat
7:     Evaluate monitor function (4.9) and filter it (Section 4.5).
8:     Move mesh  $\mathbf{x}_{j,k}^{[\nu]}$  to  $\mathbf{x}_{j,k}^{[\nu+1]}$ , by Gauss-Seidel of (3.27).
9:     Conservative interpolation of  $\mathbf{Q}_{j+1/2,k+1/2}^{[\nu+1]}$  by (3.29) (or re-initialize at  $t = t_0$ ).
10:     $\nu \leftarrow \nu + 1$ 
11:   until  $\nu \geq \nu_{\max}$  or  $\|\mathbf{x}^{[\nu]} - \mathbf{x}^{[\nu-1]}\|_{\text{rel}} \leq \epsilon$ 
12:   Fix new mesh  $\mathbf{x}^n \leftarrow \mathbf{x}^{[\nu]}$  and solution  $\mathbf{Q}^n \leftarrow \mathbf{Q}^{[\nu]}$ .
13:    $t_{n+1} \leftarrow t_n + \Delta t_n$  by CFL criterion (3.23).
14:   Compute  $\mathbf{Q}^{n+1}$  using finite volumes (Section 3.2).
15:    $\mathbf{x}^{n+1} \leftarrow \mathbf{x}^n$ .
16:    $n \leftarrow n + 1$ .
17: end while

```

Mesh adaptation We combine the moving mesh PDEs (3.25) with a directional[‡] monitor function $\mathbf{G} = \text{diag}(\omega^{(1)}, \omega^{(2)})$. All gradients are discretised by central differences and the monitor values on the middle of each edge are averaged between two cell centers. Next, a Gauss-Seidel step is used to compute the new mesh points:

$$\mathbf{x}_{j,k}^{[\nu+1]} = \left[\frac{\omega_{j-\frac{1}{2},k}^{(1)} \mathbf{x}_{j-1,k}^{[\nu+1]} + \omega_{j+\frac{1}{2},k}^{(1)} \mathbf{x}_{j+1,k}^{[\nu]} + \omega_{j,k-\frac{1}{2}}^{(2)} \mathbf{x}_{j,k-1}^{[\nu+1]} + \omega_{j,k+\frac{1}{2}}^{(2)} \mathbf{x}_{j,k+1}^{[\nu]}}{(\Delta \xi)^2} + \frac{\omega_{j,k-\frac{1}{2}}^{(2)} \mathbf{x}_{j,k-1}^{[\nu+1]} + \omega_{j,k+\frac{1}{2}}^{(2)} \mathbf{x}_{j,k+1}^{[\nu]}}{(\Delta \eta)^2} \right] / \left(\omega_{j-\frac{1}{2},k}^{(1)} + \omega_{j+\frac{1}{2},k}^{(1)} + \omega_{j,k-\frac{1}{2}}^{(2)} + \omega_{j,k+\frac{1}{2}}^{(2)} \right). \quad (3.27)$$

290 Notice how these are in fact two equations: one for x and one for y . The coefficients for
291 the two are identical, yet the equations for x and y are independent, i.e., they do not affect
292 each other directly. The boundary points can move *along* the boundary. We do this by
293 setting $x_{0,k} = x_{\min}$, $y_{0,k} = y_{1,k}$ in (3.27) for the left boundary and similar for the other three.

294 **Conservative solution interpolation** The discrete solution values have to be updated
295 after the mesh cells have been changed. Conservation of the solution variables (mass,
296 energy, etc.) is an important requirement for an accurate compressible flow solver. Well-
297 known is the approach by Tang and Tang [30], which considers the velocity of the mesh

[‡]See Section 4.4. The direction indices (1), (2) are in superscript here, to avoid confusion with point indices j, k .

298 points as an artificial flux. Han and Tang [13] formulate an alternative geometrical ap-
 299 proach, which may be slightly more accurate. Both maintain global conservation in the
 300 following way:

$$\sum_{j,k} \left| A_{j+\frac{1}{2},k+\frac{1}{2}}^{[v+1]} \right| \mathbf{Q}_{j+\frac{1}{2},k+\frac{1}{2}}^{[v+1]} = \sum_{j,k} \left| A_{j+\frac{1}{2},k+\frac{1}{2}}^{[v]} \right| \mathbf{Q}_{j+\frac{1}{2},k+\frac{1}{2}}^{[v]}.$$

301 Zhang [45] devises a new approach based on L^2 -projection, where solution conservation
 302 is even preserved in each cell. We employ the first method, though, because of our good
 303 experiences with it in the past.

304 The movement of a cell's edges causes an artificial flux across them. The difference
 305 between the old and new mesh points is defined as

$$\mathbf{c}_{j,k} := \mathbf{x}_{j,k}^{[v]} - \mathbf{x}_{j,k}^{[v+1]}. \quad (3.28)$$

Assuming that this difference is small, the following approximation for the new solution can be derived:

$$\begin{aligned} & \left| A_{j+\frac{1}{2},k+\frac{1}{2}}^{[v+1]} \right| \mathbf{Q}_{j+\frac{1}{2},k+\frac{1}{2}}^{[v+1]} \\ &= \left| A_{j+\frac{1}{2},k+\frac{1}{2}}^{[v]} \right| \mathbf{Q}_{j+\frac{1}{2},k+\frac{1}{2}}^{[v]} - \left((\widehat{c_n \mathbf{Q}})_{j+1,k+\frac{1}{2}} |h_{j+1,k+\frac{1}{2}}| - (\widehat{c_n \mathbf{Q}})_{j,k+\frac{1}{2}} |h_{j,k+\frac{1}{2}}| \right) \\ & \quad - \left((\widehat{c_n \mathbf{Q}})_{j+\frac{1}{2},k+1} |h_{j+\frac{1}{2},k+1}| - (\widehat{c_n \mathbf{Q}})_{j+\frac{1}{2},k} |h_{j+\frac{1}{2},k}| \right). \end{aligned} \quad (3.29)$$

306 The numerical fluxes $\widehat{c_n \mathbf{Q}}$ are defined by upwind fluxes

$$\widehat{c_n \mathbf{Q}}_{j,k+\frac{1}{2}} = (c_n^+ \mathbf{Q})_{j,k+\frac{1}{2}}^- + (c_n^- \mathbf{Q})_{j,k+\frac{1}{2}}^+, \quad (3.30)$$

307 where the two MUSCL-type solution reconstructions \mathbf{Q}^- and \mathbf{Q}^+ are again defined by
 308 (3.10). The upwind choice is defined by:

$$c_n^\pm = \frac{c_n \pm |c_n|}{2} \quad (3.31)$$

and the artificial advection c_n through an edge is simply the inner product of the mid-point movement with the edge's right- or upward normal, e.g.,

$$(c_n)_{j,k+\frac{1}{2}} = \frac{\mathbf{c}_{j,k} + \mathbf{c}_{j,k+1}}{2} \cdot \mathbf{n}_{j,k+\frac{1}{2}}, \quad (3.32a)$$

$$\mathbf{n}_{j,k+\frac{1}{2}} = [y_{j,k+1} - y_{j,k}, -(x_{j,k+1} - x_{j,k})] / \|\mathbf{x}_{j,k+1} - \mathbf{x}_{j,k}\|. \quad (3.32b)$$

Degeneracy of the mesh The solution of the mesh PDEs (3.25) is a mesh map $\mathbf{x}(\boldsymbol{\zeta})$, which is *unique* and *regular* as long as the monitor matrix \mathbf{G} is diagonal and strictly positive. This result is a special case of the proof by Clément et al. [9]. In other words: the mesh map has a strictly positive Jacobian

$$J := \det((\nabla_{\boldsymbol{\zeta}} \mathbf{x})^T),$$

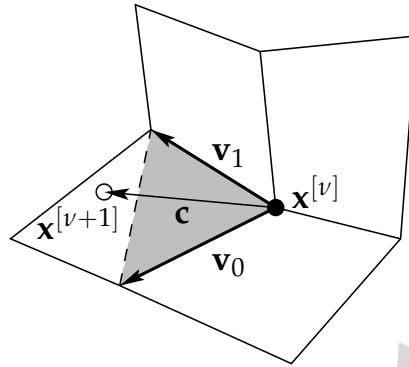


Figure 5: Protection against mesh collapse by limiting the mesh velocity vector. The new mesh point (white circle) should lie in the gray region.

309 so mesh cells can not collapse in the exact solution.

The nonlinear mesh PDEs (3.25) are linearized and then solved, though, so nondegeneracy can not be guaranteed anymore. Our experience is that with our balanced monitor function and monitor filtering, this hardly ever occurs. To strictly ensure nondegeneracy and—even stronger—convexity of cells mesh, the following check can be used while moving the mesh points. The displacement of a mesh point as defined in (3.28) must not cross the 'antidiagonal' of the one (out of four) cells it moves into. Fig. 5 depicts this requirement. Expanding the displacement vector \mathbf{c} in the two edge vectors:

$$\mathbf{c} = a_0 \mathbf{v}_0 + a_1 \mathbf{v}_1,$$

310 convexity is maintained as long as $a_0 + a_1 \leq 1$ holds. To prevent violation of this require-
311 ment, the new point location is limited as follows:

$$\mathbf{x}_{j,k}^{[v+1]*} := \mathbf{x}_{j,k}^{[v]} + \min \left\{ \frac{\mu}{a_0 + a_1}, 1 \right\} \mathbf{c}_{j,k}, \quad \text{with } 0 < \mu \leq 1, \quad (3.33)$$

312 where the parameter μ controls how strict the convexity condition is ensured.

313 The mesh adaptation algorithm is now complete. The next section will introduce a
314 new monitor function that makes the algorithm very robust.

315 4 Monitor functions

316 The key to a successful moving mesh method is a proper monitor function. Firstly, it
317 should detect the relevant flow features, thereby reducing errors caused by the physical
318 flow solver. Secondly, it should be widely applicable, that is, require no or little manual
319 fine-tuning for each new problem at hand. Finally, it should be relatively smooth in space
320 and time, thereby reducing errors caused by mesh movement.

321 4.1 What makes a good monitor?

322 A basic monitor function is quickly defined, but true gain in more complex flow simula-
 323 tions can only be obtained with a more sophisticated monitor. The arc length based (AL)
 324 monitor may be intuitive, since it refines the mesh where the solution is steep:

$$\omega = \sqrt{1 + \alpha \|\nabla q\|^2}. \quad (4.1)$$

325 The assumption of a scalar solution q is for simplicity here and will be extended to vector-
 326 valued solutions \mathbf{q} in Section 4.3. The AL monitor is not balanced, though, more specifi-
 327 cally it has three main disadvantages:

- The AL monitor requires the user to properly choose adaptation parameter α , which is problem dependent and not dimensionless.
- The AL monitor has no time-dependent adaptivity, since α is fixed during a run. Whenever the solution gradients change significantly over time, the chosen value for α becomes unsuitable.
- The AL monitor often lacks smoothness, resulting in too rapidly varying cell sizes.

329 We solve the above problems by several improvements, which will be discussed in
 330 this and the following sections.

331 4.2 An adaptive monitor function

332 The disadvantages of the adaptivity parameter α in the AL monitor (4.1) mentioned in
 333 the previous section, can be summarized as follows: α is not dimensionless, nor scaling
 334 invariant, nor time-dependent. Beckett and Mackenzie (BM) [3] have proposed an alter-
 335 native for the AL-monitor: $\alpha(q) + \|\nabla q\|^{1/m}$, where the new floor value $\alpha(q)$ is the average
 336 value of the gradient on the entire domain. The smoothness parameter m replaces the
 337 square root in (4.1) and controls the importance given to gradient differences (the limit
 338 $m \rightarrow \infty$ produces a uniform mesh). We fix it at $m = 1$ unless specified otherwise. We
 339 start with an ‘average normalization’ of the solution gradient, which is equivalent to the
 340 BM-monitor:

$$\omega(q) = 1 + \frac{\|\nabla q\|^{1/m}}{\alpha(q)}, \quad \text{where } \alpha(q) = \iint_{\Omega} \|\nabla q\|^{1/m} \, d\mathbf{x}, \quad m > 0. \quad (4.2)$$

341 The next section will generalize this to the case where the solution is a vector \mathbf{q} , i.e., as
 342 in (3.1). We call this an *adaptive monitor function* for the following reasons. In the above
 343 monitor the solution gradients have now become dimensionless. There is also a much
 344 better balance between large and small gradients ($\omega(q) \in [1, 2]$), so the mesh points are

345 spread in a more balanced way. Moreover, the normalization by $\alpha(q)$ is time-dependent,
 346 since solution $q(\mathbf{x}, t)$ itself is time-dependent. Further smoothness is obtained by using
 347 computational gradients ∇_{ξ} instead of physical gradients ∇ . This is also motivated by
 348 the following [8]. On the reference domain, the solution $\tilde{q}(\xi) := q(\mathbf{x}(\xi))$ should be more
 349 regular. Hence, a good mesh map should minimize the computational gradient $\nabla_{\xi}\tilde{q}(\xi)$
 350 in the functional formulation (3.26).

351 The above monitor assigns approximately half of the mesh points to ‘important’ areas
 352 (see for example [17]). If a solution needs refinement in only a small part of the domain’s
 353 total area, this may be too much. We include a dimensionless and solution-independent
 354 parameter β (see (4.3)) that gives the user generic refinement control. All experiments in
 355 Section 5 use $\beta = 0.3$, which means approximately 30% of the mesh points in important
 356 areas. It is the only essential parameter that the user may choose for a particular problem.

357 4.3 Balancing monitor components

358 We now generalize the adaptive monitor function to systems of PDEs, i.e., solution *vectors*
 359 $\mathbf{q}(\mathbf{x}, t) \in \mathbb{R}^M$, where M is the number of solution components. Besides, we allow for
 360 monitor components other than solution gradients. For now, the generalized monitor
 361 function is defined as a weighted sum of P nonnegative monitor components $\phi_{i,p}(\mathbf{q})$:

$$\omega_i(\mathbf{q}) = \sum_{p=1}^P \omega_{i,p}(\mathbf{q}) = \sum_{p=1}^P \left[(1-\beta) + \frac{\beta}{\alpha_{i,p}(\mathbf{q})} \phi_{i,p}(\mathbf{q}) \right], \quad i \in \{1, 2\}, \quad (4.3)$$

362 with a separate normalization for each monitor component and spatial direction:

$$\alpha_{i,p}(\mathbf{q}) = \max \left[\iint_{\Omega_c} \phi_{i,p}(\mathbf{q}) \, d\xi, \epsilon \right]. \quad (4.4)$$

363 Here, $0 < \epsilon \ll 1$ prevents division by zero if the component $\phi_{i,p}$ is zero everywhere on the
 364 domain. The normalization by $\alpha_{i,p}(\mathbf{q})$ will be reconsidered in Section 4.3.1.

365 The default choice for the monitor components is to use all M solution gradients:

$$\phi_{i,p}(\mathbf{q}) = \left| \frac{\partial q_p}{\partial \xi_i} \right|^{1/m}, \quad p = 1, \dots, M, \quad \text{i.e., } P = M. \quad (4.5)$$

366 Other monitor components will be used in Sections 4.3.2 and 5.

367 Notice how the monitor values and gradients are subscripted by i . This defines a
 368 *directional* monitor function, which will be discussed in Section 4.4.

369 4.3.1 Component imbalance

370 The adaptive monitor function (4.3) automatically gives proper weight to both steep and
 371 smooth solution parts. This is per component, though. The function within the sum-
 372 mation may have very different ranges for the various $\omega_{i,p}$. This is because no standard

373 normalization of components $\phi_{i,p}$ was done. Instead of divided by the *maximum* as in (4.6)
 374 below, the components were divided by the *average* as in (4.7). We will now elaborate on
 375 the above.

Without loss of generality, in the following we set $\beta = 0.5$ and consider the monitor components in one direction (ignore i in (4.3), (4.4), (4.5)). Starting from the AL monitor (4.1) a possible way of balancing monitor components would be standard normalization by dividing by the maximum component value:

$$\omega_p(\mathbf{q}) = 1 + \frac{\phi_p(\mathbf{q})}{\max_{\Omega} \phi_p(\mathbf{q})} \equiv 1 + \frac{\phi_p(\mathbf{q})}{\mathcal{M}_p(\mathbf{q})} \in [1, 2]. \quad (4.6)$$

The disadvantage is that a single very large maximum value $\mathcal{M}_p(\mathbf{q})$ will dominate all other monitor values on the rest of the domain. Instead, the adaptive monitor (4.3) uses the average value $\alpha_p(\mathbf{q})$ for normalization:

$$\omega_p(\mathbf{q}) = 1 + \frac{\phi_p(\mathbf{q})}{\iint_{\Omega_c} \phi_p(\mathbf{q}) d\boldsymbol{\xi}} \equiv \frac{\alpha_p(\mathbf{q}) + \phi_p(\mathbf{q})}{\alpha_p(\mathbf{q})} \in \left[1, 1 + \frac{\mathcal{M}_p(\mathbf{q})}{\alpha_p(\mathbf{q})} \right]. \quad (4.7)$$

If one component $\phi_p(\mathbf{q})$ of the P monitor components has a large maximum and relatively small average it will dominate the other components, because of the upper limit of its range: $\mathcal{M}_p(\mathbf{q})/\alpha_p(\mathbf{q}) \gg 1$. This is solved by a second normalization of (4.7):

$$\begin{aligned} \omega_p(\mathbf{q}) &= \frac{(\alpha_p(\mathbf{q}) + \phi_p(\mathbf{q})) / \alpha_p(\mathbf{q})}{\max_{\Omega} [(\alpha_p(\mathbf{q}) + \phi_p(\mathbf{q})) / \alpha_p(\mathbf{q})]} \equiv \frac{\alpha_p(\mathbf{q}) + \phi_p(\mathbf{q})}{\alpha_p(\mathbf{q}) + \mathcal{M}_p(\mathbf{q})} \\ &\in \left[\frac{\alpha_p(\mathbf{q})}{\alpha_p(\mathbf{q}) + \mathcal{M}_p(\mathbf{q})}, 1 \right] \subseteq \langle 0, 1 \rangle. \end{aligned} \quad (4.8)$$

376 This 'average-max' normalization defines our final form, hereafter called the *balanced*
 377 *monitor function*:

$$\omega_i(\mathbf{q}) = \sum_{p=1}^P \omega_{i,p}(\mathbf{q}) = \sum_{p=1}^P \left[\frac{(1-\beta)\alpha_{i,p} + \beta\phi_{i,p}(\mathbf{q})}{(1-\beta)\alpha_{i,p} + \beta\mathcal{M}_{i,p}(\mathbf{q})} \right], \quad i \in \{1, 2\}. \quad (4.9)$$

378 There are four important points to note on the above. Firstly, the reason for using normal-
 379 izations at all is that all components $\phi_p(\mathbf{q})$ are summed. If one component has very large
 380 values, without normalization the total monitor value $\omega = \sum_{p=1}^P \omega_p$ would be large there
 381 as well, and all other monitor values on the rest of the domain would have a negligible
 382 effect on the mesh movement. Secondly, a standard normalization as in (4.6) is balanced
 383 across components, as the range is always equal to $[1, 2]$. *Within* one component, though,
 384 all subtle variations may be diminished by a very large maximum value. We have shown
 385 the disadvantages of (4.6) in a 1D MHD setting [39] and therefore discard it here. Thirdly,
 386 for a single component $\phi_p(\mathbf{q})$, variants (4.7) and (4.8) are completely equivalent. The lat-
 387 ter is obtained by dividing the former by its maximum value and scalar multiplication

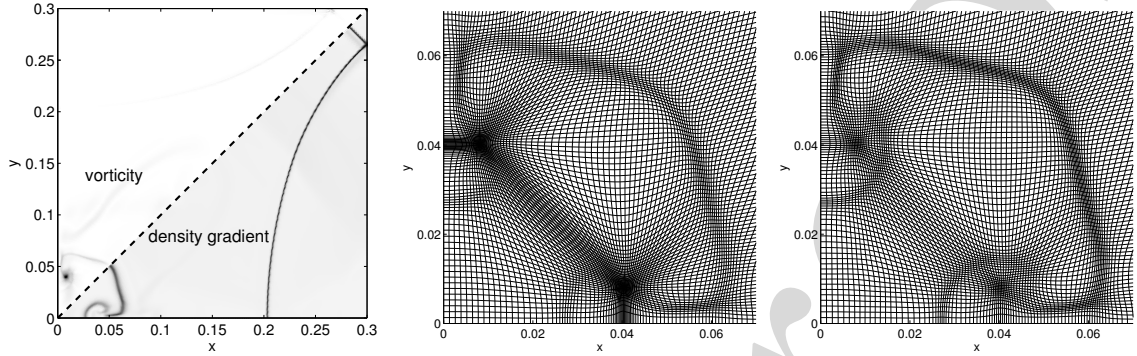


Figure 6: Solving the imbalance between monitor components in the HD22IMPDIAG example. Left: solution components at $t=0.4$, upper triangular half shows the vorticity, lower half shows the norm of the density gradient. Middle: mesh detail using the unbalanced monitor function (4.3). Right: mesh detail using the balanced monitor function (4.9).

388 of a monitor function has no effect on the mesh refinement. Hence, the new form (4.8)
 389 is consistent with (4.7) for the case $P=1$. Also note that the evaluation of the new form
 390 is hardly anything more expensive than the old form: only the maximum of all (readily
 391 known) component values ϕ_p needs to be determined and added to the already known
 392 average. Fourthly, all components ω_p are now in better balance with each other, since
 393 they share the same upper limit of 1. There is no risk of dividing by zero, since this
 394 minimal value in $\langle 0,1 \rangle$ is never reached.

395 4.3.2 Proof of concept

396 The necessity for replacing variant (4.7) is illustrated by the HD22IMPDIAG example prob-
 397 lem (full specification in Section 5.1). We only include the density gradient and vorticity
 398 in the monitor summation:

$$\phi_{i,1}(\mathbf{q}) = \left| \frac{\partial \rho}{\partial \xi_i} \right|, \quad \phi_{i,2}(\mathbf{q}) = \|\nabla \times \mathbf{v}\|, \quad i \in \{1,2\}. \quad (4.10)$$

399 The left diagram in Fig. 6 shows the two monitor components at $t=0.4$ together, since
 400 the solution is symmetric in the diagonal $x=y$. The density gradient shows several flow
 401 features, spread throughout the domain. In contrast, the vorticity reveals only one local
 402 feature in the jet's head near $(0.008, 0.04)$. The ratio \mathcal{M}_2/α_2 for the vorticity will therefore
 403 be much larger than the ratio \mathcal{M}_1/α_1 for the density gradients.

404 The middle diagram in Fig. 6 shows the bottom left part of the domain. The result
 405 is a bad mesh for the unbalanced monitor variant (4.3): the vorticity attracts the mesh
 406 too much towards the two rotational points, and the other features receive less attention.
 407 Also between the two rotational points, unnecessary mesh skewness occurs. The third
 408 diagram shows how the new monitor variant (4.9) properly balances the two monitor
 409 components, resulting in a high quality adaptive mesh.

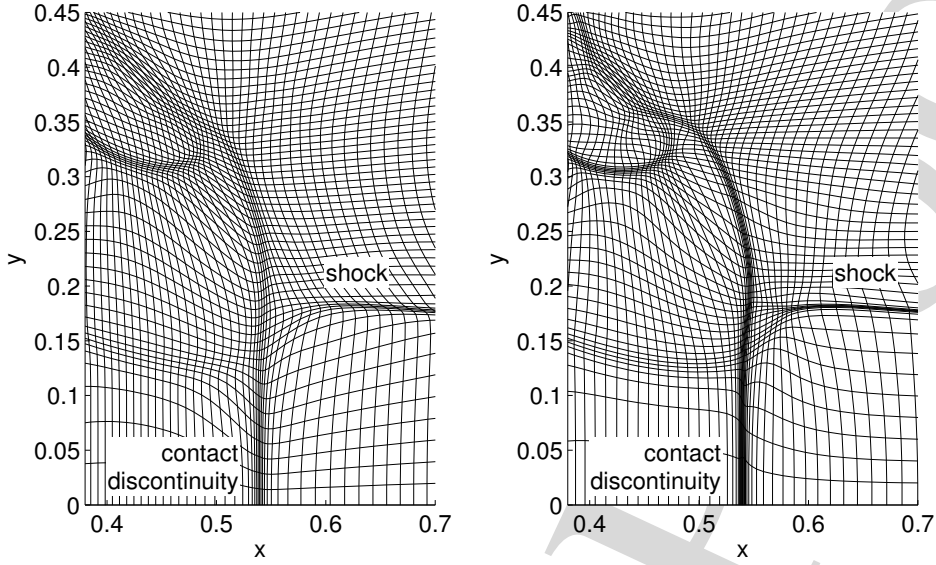


Figure 7: Nondirectional (left) and directional (right) mesh adaptation for the HD22CONF11 example problem. Close-up of mesh near (0.53,0.2).

4.4 The importance of directionality

In two- or higher-dimensional mesh adaptivity a directional—or equivalently: anisotropic—monitor function is essential. It attracts mesh points from the direction in which a solution feature is observed; points from other directions are more or less unaffected. This leads to sharper refinement at points where multiple solution features from different directions meet, since there is less competition in attracting points.

In the mesh PDEs (3.25) the monitor matrix \mathbf{G} prescribes the monitor values for all directions. Usually a diagonal matrix is used; if the diagonal elements are identical, the mesh adaptation is nondirectional (isotropic). We use directional monitor values as in (4.9), i.e., the second form below:

$$\mathbf{G}_{\text{nondir}} = \begin{bmatrix} \omega & 0 \\ 0 & \omega \end{bmatrix}, \quad \mathbf{G}_{\text{dir}} = \begin{bmatrix} \omega_1 & 0 \\ 0 & \omega_2 \end{bmatrix}. \quad (4.11)$$

The HD22CONF11 example problem (full specification in Section 5.2) illustrates the improved mesh for a directional monitor. Fig. 7 shows the adapted mesh for a nondirectional monitor (left diagram) and a directional monitor (right diagram). The mesh adaptation across the vertical contact discontinuity (CD) is good in both cases. In the nondirectional case, however, mesh points have been attracted tangential to the CD as well. This is not only unnecessary, it also pulls mesh points away from the area around (0.53,0.23) where the CD and the horizontal shock meet. The directional case shows a higher quality mesh near all of these features. Also the spirals, e.g., near (0.46,0.35), are better captured in this case.

429 4.5 Monitor filtering

Flow phenomena are now properly captured, but since they generally move, it is sensible to also refine the mesh in a small region around them. This is done by *filtering* of the discrete monitor values. We apply the following widely-used Gaussian filter, typically 2 to 5 times:

$$\begin{aligned} \omega_{j,k}^{(i),\text{filter}} := & \frac{1}{16} \left(4\omega_{j,k}^{(i)} + 2 \cdot (\omega_{j-1,k}^{(i)} + \omega_{j+1,k}^{(i)} + \omega_{j,k-1}^{(i)} + \omega_{j,k+1}^{(i)}) \right. \\ & \left. + \omega_{j-1,k-1}^{(i)} + \omega_{j+1,k-1}^{(i)} + \omega_{j-1,k+1}^{(i)} + \omega_{j+1,k+1}^{(i)} \right) \end{aligned} \quad (4.12)$$

430 for $i=1$ and 2 independently.

431 5 Experiments

432 5.1 HD22IMPDIAG: a symmetric implosion with jets

The implosion problem (HD22IMPDIAG) by Hui et al. [19]—also extensively studied by Liska and Wendroff [22]—describes an initial discontinuity across the line $x+y=0.15$ on a domain $[0,0.3] \times [0,0.3]$:

$$\begin{aligned} [\rho, u, v, p] &= [0.125, 0, 0, 0.14], & \text{if } x+y \leq 0.15, \\ [\rho, u, v, p] &= [1, 0, 0, 1], & \text{otherwise.} \end{aligned}$$

433 Actually, this forms only the first quadrant of the full configuration, but the full solution
434 can be obtained by symmetry in both coordinate axes. All boundaries are reflective, i.e.,
435 homogeneous Neumann conditions except for the antisymmetric normal velocity component.
436

437 Fig. 8 shows the density evolution over time. Along the diagonal, the initial discontinuity
438 breaks up into a shock, a contact discontinuity (CD) and a rarefaction fan. The
439 shock causes a Mach reflection, and the reflected wave causes a second Mach reflection
440 where it meets the CD (see first diagram). Along the axes $x=0$ and $y=0$ two jets emanate
441 from this CD (see second diagram). This wall-jetting effect has been studied extensively,
442 e.g., by Henderson et al. [15]. However, quantitative analysis is very complicated and
443 rarely seen. We will study the sharpness of the jet front and its velocity in Section 5.1.3.

444 After some time, the two jets meet at the origin and merge into one jet that continues
445 to move up the diagonal (see fourth diagram). The evolution of this and following jets
446 are often watched to test numerical methods on symmetry preservation. In the meantime
447 the shock and its reflections repeatedly interact with these jets and the original CD, causing
448 Richtmyer-Meshkov instabilities along the latter. Also, along the interface between
449 forward moving jets and the outward expanding surroundings, Kelvin-Helmholtz instabilities
450 are formed (see third diagram).

451 We will first make a comparison between the LLF and HLLC fluxes from Section 3.2.2.
452 Next, we will illustrate the monitor component balancing from Section 4.3. Finally, we
453 will focus on details of the jets and the formation of instabilities.

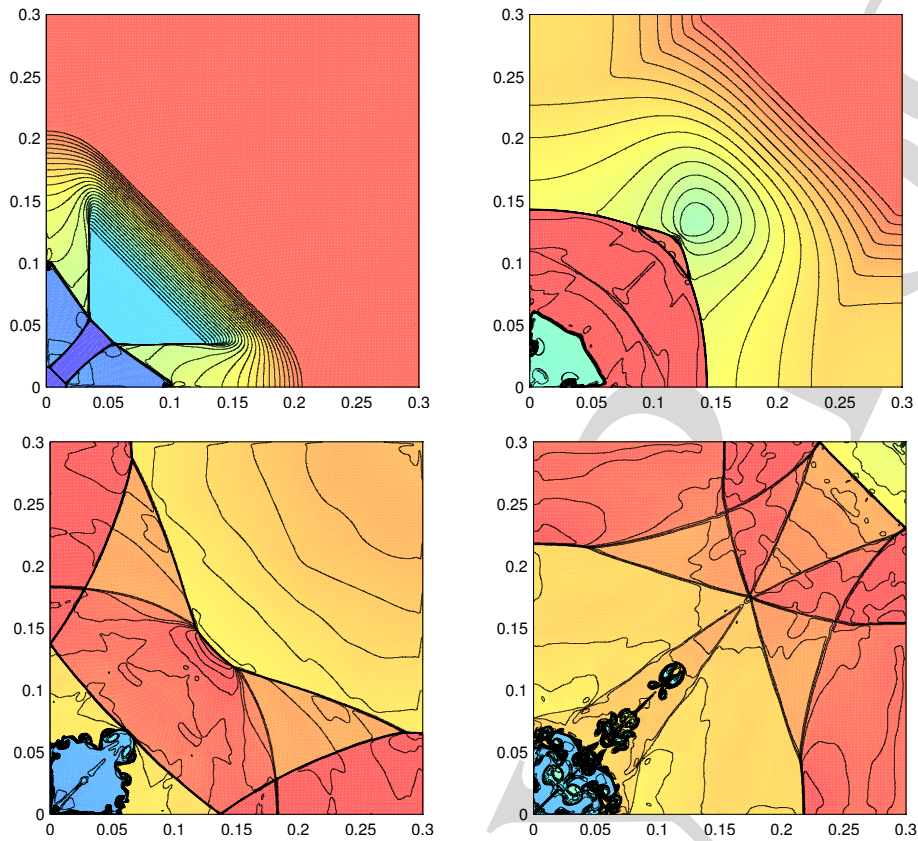


Figure 8: Time evolution of the HD22IMPDIAG problem. The colors and contours show the density. From top left, top right, bottom left and bottom right are the snapshots at $t=0.05$, 0.175 , 0.7 and 1.5 .

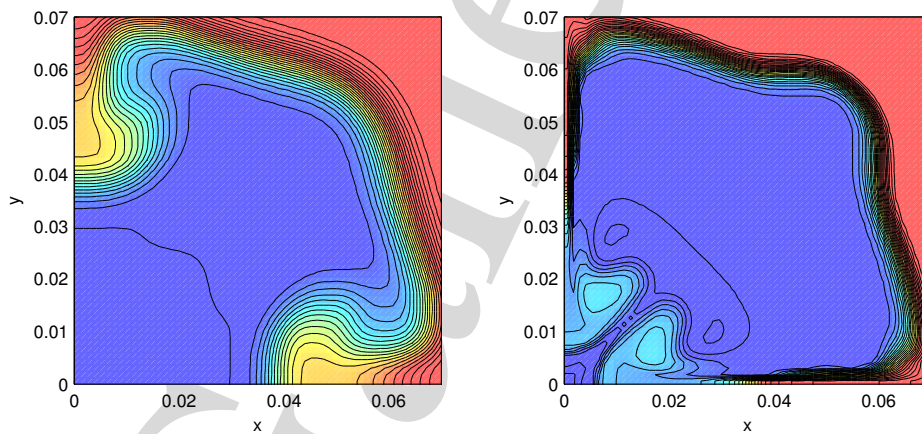


Figure 9: Non-adaptive local Lax-Friedrichs versus HLLC flux. Close-up of the HD22IMPDIAG problem on a uniform 250×250 mesh at $t=0.45$. The colors and contours show the density. HLLC is much less diffusive.

454 5.1.1 Local Lax-Friedrichs and HLLC

455 The LLF and HLLC fluxes from Section 3.2.2 are now compared on a uniform (250×250)
 456 mesh. This will serve as the motivation for the further use of HLLC. Two simulations are
 457 set up identically except for the numerical flux function: both use van Leer limiting of
 458 the primitive variables and use a CFL limit of 0.5.

459 Fig. 9 shows a close-up of the solution near the origin at $t=0.45$. In the exact solution,
 460 the two jets along the axes reach the origin just before $t=0.2$ already, but the more numerical
 461 viscosity there is, the slower the jets move (See Section 5.1.3). The left diagram shows
 462 the result for LLF. The jets have formed, but are not sharp at all, just like the CD itself.
 463 The difference with the right diagram for HLLC is striking. The jets have formed and
 464 already reached the origin and are now starting to merge onto the diagonal. Not only the
 465 speed, but also the sharpness of the jet head—and the CD itself—is much sharper.

466 The HLLC results are significantly better. The amount of discrete time steps is almost
 467 identical, and the HLLC flux evaluations increase the total CPU time by a mere 10%.
 468 Clearly, this is well worth it. Therefore in all following experiments we will use HLLC
 469 fluxes.

470 5.1.2 Balancing monitor components

471 The main purpose of this paper is the improved monitoring of flow features. We will now
 472 consider the ability of three different monitor functions to capture the jets and various
 473 instabilities. Moreover, we will compare the *unbalanced* adaptive monitor variant (4.3)
 474 with the balanced variant (4.9) for each of these three functions.

475 We take a look at the bottom jet some time after the shock has hit it for the first time.
 476 A small trail of the jet was hit rightward but has now curled back up into the jet head
 477 again, see the top left diagram in Fig. 10. The other five diagrams show the results of

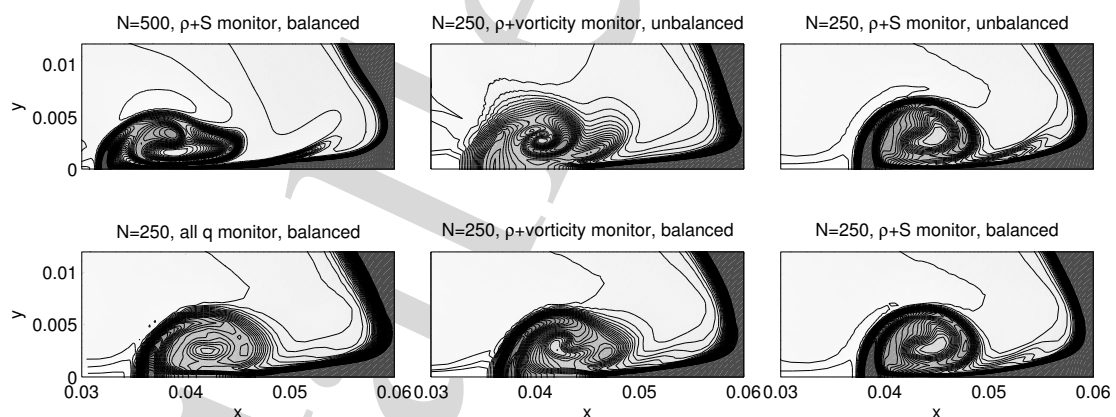


Figure 10: Detail of one of the jets in the HD22IMPDIAG problem. The top left diagram shows a high-resolution version ($N=500$, adaptive). The other five show the results for adaptive meshes ($N=250$) with several choices of monitor components, unbalanced versus unbalanced, i.e., Eq. 4.7 versus (4.8). The colors and contours depict density.

478 simulations on a 250×250 mesh.

479 The first simulation, bottom left diagram, was obtained by simply including all solu-
 480 tion components in the balanced monitor, i.e., (4.5) and (4.9). The high-density sheet at
 481 the front of the head is properly captured, but the inner of the head is somewhat diffused.
 482 The unbalanced variant produced almost identical results, because none of the solution
 483 components severely dominates the others.

484 We try to improve the inner of the jet head by including the vorticity in the monitor,
 485 combined with density gradients. See also Eq. (4.10) in Section 4.3.2. However, there
 486 is only large vorticity within the back of the jet head. The mesh in the first diagram
 487 in Fig. 11 shows the strongly localized refinement in the two points with high vorticity.
 488 The top middle diagram in Fig. 10 shows how this harms the solution: a strong spiral
 489 is formed, but the outer of the jet head is not sharp at all. The balanced version in the
 490 bottom middle diagram performs a lot better: the solution features closely resemble those
 491 in the top left diagram.

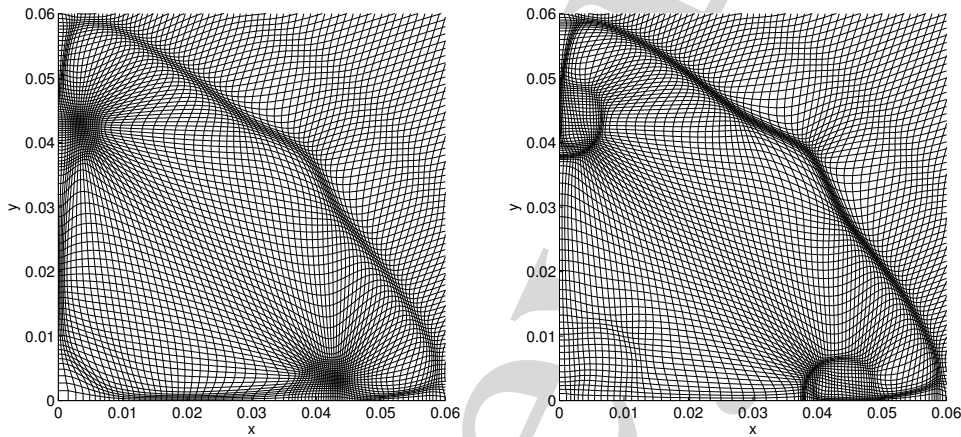


Figure 11: Monitor components: vorticity versus entropy gradients. Adaptive mesh details for the HD22IMPDIAG problem at $t=0.15$. Left: 250×250 , ρ +vorticity monitor, right: 250×250 , $\rho+S$ monitor.

492 The vorticity is now replaced by entropy gradients in the monitor, i.e.,

$$\phi_{i,1}(\mathbf{q}) = \left| \frac{\partial \rho}{\partial \xi_i} \right|, \quad \phi_{i,2}(\mathbf{q}) = \left| \frac{\partial S}{\partial \xi_i} \right|, \quad i \in \{1,2\}. \quad (5.1)$$

493 The two rightmost diagrams show the unbalanced and balanced variant, notice how
 494 they are hardly any different. Compared to the balanced vorticity result, the jet head
 495 is rounder and still very sharp. Also, the roll-up in its inner and the split-off trail at its
 496 tail is properly captured. Entropy gradients turn out to be a very good solution monitor.
 497 This is because it captures both density and pressure fluctuations.

498 Fig. 11 illustrates the above observations. The density-vorticity monitor refines mainly
 499 at the back of the jet head. The mesh adaptation is much better for the density-entropy-
 500 monitor, which captures all shocks, reflections and rotations. For the unbalanced monitor,

501 the large vorticity dominates the density gradients so much that hardly any adaptation
 502 occurs outside of the vortices, as was previously shown in Fig. 6.

503 In conclusion, firstly the component balancing proved effective for the vorticity monitor.
 504 Even though this was not necessary for the entropy monitor, component balancing
 505 is always our preferred method, since one can not know in advance whether it is nec-
 506 essary or not. Besides, as we mentioned before it is hardly anything more expensive.
 507 Secondly, the vorticity does improve results, although it is still quite localized, the com-
 508 bination with density is crucial. The entropy gradients proved very effective and will be
 509 used henceforth.

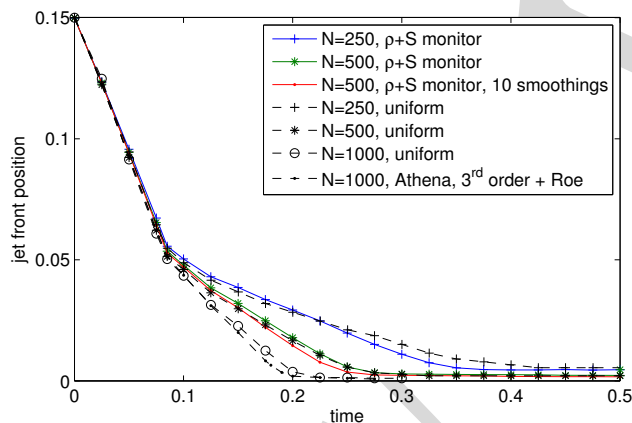


Figure 12: Position of the jet front in the HD22IMPDIAG problem for several numerical methods.

510 5.1.3 Details of the jet formation

511 We now turn to a more quantitative look at the jets. All of our simulations use van Leer
 512 limiting of the primitive solution variables and HLLC fluxes. Fig. 12 shows the position
 513 of the jet front over time for several simulations. The bottommost line is a reference
 514 solution by Athena, an astrophysical gas dynamics code [26], with third-order spatial
 515 reconstruction and Roe's Riemann solver on a uniform 1000×1000 mesh. All other lines
 516 are by our own software. The line just above the Athena line is a uniform 1000×1000 run.
 517 These runs show that the movement of the jet occurs in two stages: first it forms at the
 518 CD and starts moving with constant speed -1.17 . All simulations agree with this. Then
 519 at $t \approx 0.85$ the shock wave that was reflected at the origin has returned and collides with
 520 the jets. The jets lose some speed, but still continue towards the origin. The interior of
 521 the jet heads was already rotating, but after the impact the vorticity values have doubled.
 522 As a result, the head widens a little because of material that was hit backwards but now
 523 curls back up again into it.

524 The figure shows two more 'groups' of lines: the first group above the reference lines
 525 is around the uniform 500×500 run. The second is around the uniform 250×250 run
 526 (both have dashed lines). Clearly, an increase in numerical viscosity leads to slower jets

527 after the impact. Interestingly, all other waves in the solution maintain correct speed.
528 Simulations at various mesh sizes and various amounts of adaptivity have shown this
529 up to late in the simulation, e.g., $t = 2.5$.

530 The solid lines represent three adaptive runs with density and entropy gradients in
531 the monitor. What strikes is that the segments after the impact are indeed somewhat
532 steeper than for the uniform runs, but the increase in accuracy is generally less than
533 10%. Possibly at the moment of impact a bigger region needs high resolution, now it is
534 mainly the shock line and the jet contour that are refined. The $N = 500$ adaptive run with
535 increased monitor filtering (10 times) achieves this, but still is only 5% better.

536 The adaptive runs do achieve much better sharpness of shocks, CDs, jet heads and
537 instabilities, though. Fig. 13 shows the $N = 500$ and $N = 1000$ uniform and adaptive runs
538 at $t = 0.125$. The contour lines indicate the sharper CD and jet in the adaptive runs. The
539 jet's front and the rotation in its head in the $N = 500$ adaptive run are even significantly
540 sharper than in the $N = 1000$ uniform run. The adaptive $N = 500$ run took 57% more
541 CPU time than the $N = 1000$ uniform run. The mesh movement costs in terms of CPU are
542 approximately 25%. The significantly smaller time step (due to the small mesh cell sizes
543 in (3.23) is the major cause of the increased running time. To get equally accurate results
544 with a uniform mesh is not feasible: it would increase the running time by several factors.
545 For example, doubling the mesh points in both directions would give an approximately
546 eightfold larger CPU time.

547 In conclusion, adaptive methods produce sharp results, both for shocks and smaller
548 rotations. Concerning jet movement, it turns out that the wall-jetting effect is very sensi-
549 tive to numerical errors, as opposed to the shocks, which have an accurate speed. Quanti-
550 tative analysis is difficult and rarely seen in other research. Simulations with higher-order
551 solvers will have to reveal a truly accurate solution.

552 5.1.4 Formation of instabilities

553 We conclude with the formation of physical instabilities in this implosion problem. The
554 two jets have a 'negative' velocity directed towards the origin. In contrast, their sur-
555 rounding area is expanding due to the reflected shock. The resulting slip lines (CDs)
556 along the two coordinate axes, which form the tails of the jets can develop Kelvin-
557 Helmholtz (KH) instabilities over time. Fig. 14 shows these in the small bottom left part
558 of the domain at $t = 0.5$ for simulations by three different packages. We use the Athena
559 run on a 1000×1000 mesh with Roe solver and third-order reconstruction as a reference
560 solution. Next, we compare our r -refinement with h -refinement in AMRVAC [23,36] for an
561 approximately equal amount of mesh cells and identical finite volume solver (HLLC+van
562 Leer). The top right diagram shows our moving mesh solver on a 500×500 mesh. The
563 smallest mesh cell widths give an effective resolution of approximately 3000×3000 . The
564 bottom left diagram shows an AMRVAC run with a 100×100 mesh with 4 levels of refine-
565 ment, giving an effective resolution of 800×800 and resulting in approximately 300,000
566 mesh cells. It is hard to speak of exact solutions in this sensitive case of instability growth,
567 but evidently, the higher-order Athena run is considered the most accurate. Notice that

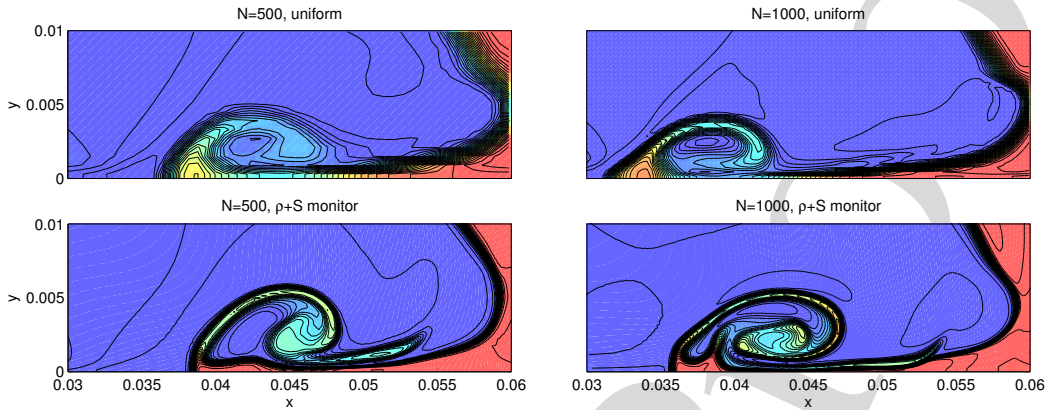


Figure 13: Detail of the horizontal jet in the HD22IMPDIAG problem at $t=0.125$. The two uniform runs ($N=500$ and $N=1000$) are both expectedly more diffusive than the $N=500$ adaptive run.

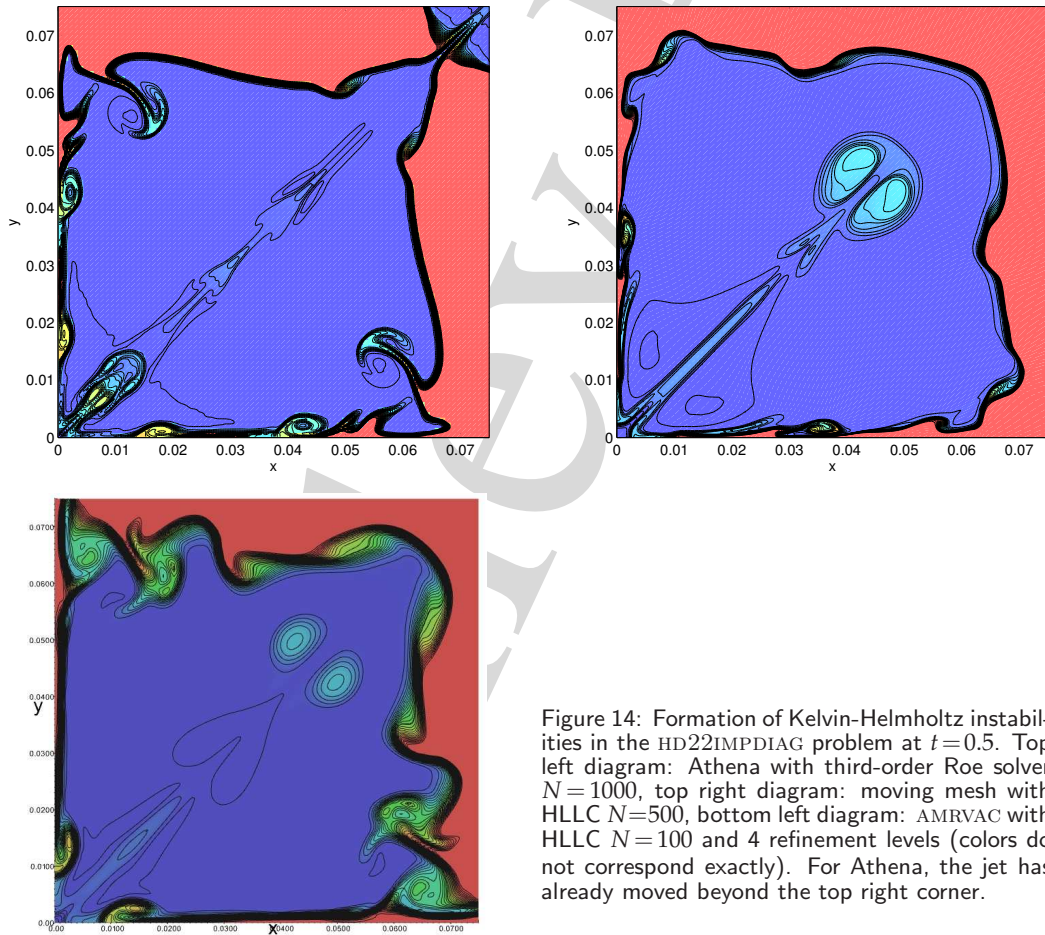


Figure 14: Formation of Kelvin-Helmholtz instabilities in the HD22IMPDIAG problem at $t=0.5$. Top left diagram: Athena with third-order Roe solver $N=1000$, top right diagram: moving mesh with HLLC $N=500$, bottom left diagram: AMRVAC with HLLC $N=100$ and 4 refinement levels (colors do not correspond exactly). For Athena, the jet has already moved beyond the top right corner.

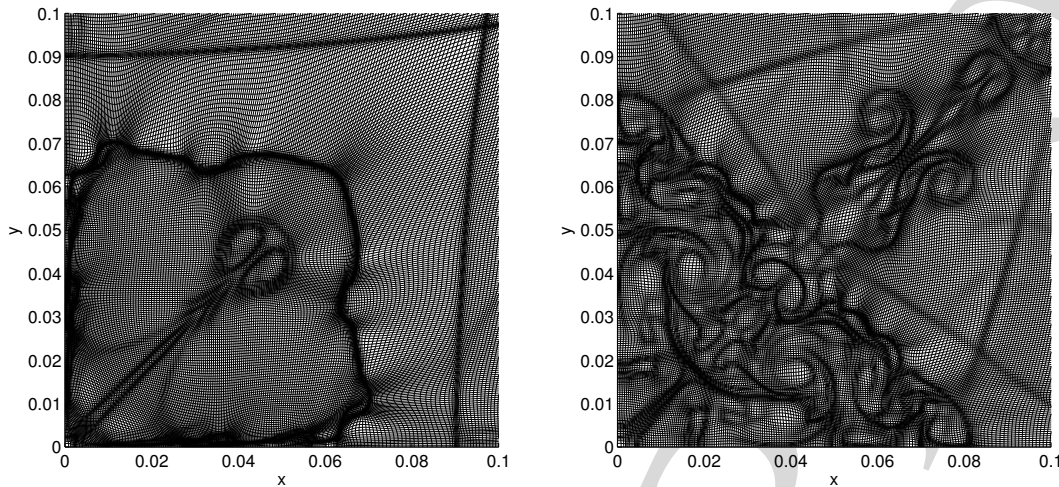


Figure 15: Moving mesh details ($N=500$) showing Richtmyer-Meshkov instabilities in the HD22IMPDIAG problem. Left diagram: $t=0.5$, right diagram: $t=2.25$.

568 the merged jet along the diagonal has already moved beyond the top right corner in the
 569 Athena run, but this was already discussed in Section 5.1.3. Our adaptive result in the
 570 middle diagram *does* show several KH instabilities along both slip lines very similar to
 571 the Athena solution. Since the jet has not jet crossed the CD, the CD looks different in our
 572 case. Still, the emergence of four instabilities on the CD is already visible.

573 The AMRVAC run has refined approximately 75% of its domain up to the finest level,
 574 giving maximal detail there. The slip lines show no KH instabilities, apparently the res-
 575 olution is still too low there. On the CD, though, instabilities have formed since the
 576 beginning—even earlier than in the Athena run—and have formed big structures. We
 577 see that qualitatively the same physical phenomena show up in the three simulations,
 578 but that there is still a big quantitative difference as to *how strong* and *when* instabilities
 579 develop. This is inherent to simulation of instabilities, though. Also, honest comparisons
 580 between different packages is difficult. Our solver achieves very good refinement (up to
 581 3000×3000 effective resolution in this example), but lacks local time stepping. AMRVAC
 582 on the other hand, has efficient time stepping, but can suffer from a very large number of
 583 mesh points when more refinement levels are allowed.

584 When we continue the simulation for an even longer time, the shock and its reflections
 585 will return from the top right direction and hit the CD repeatedly. This increases the
 586 vorticity on the CD. At some point, Richtmyer-Meshkov instabilities emerge from this.
 587 Note that this is a longer term process than the formation of the initial jets. Fig. 15 shows
 588 two detailed views of the adaptive mesh at an early time $t=0.5$, i.e., as in Fig. 14, and a
 589 much later time $t=2.25$. The mesh details show that both strong, isolated structures and
 590 widespread, subtle structures are captured by the mesh adaptation, without any change
 591 of parameters; both diagrams were taken from the same run.

592 5.2 HD22CONF11: A Riemann problem with spirals

The HD22CONF11 problem is one of the nineteen different Riemann problems classified by Lax and Liu [21]. It is set on the unit square, and in each quadrant the solution state is constant:

$$[\rho, \mathbf{v}, p] = \begin{cases} [1, 0.1, 0, 1] & \text{in the first quadrant,} \\ [0.5313, 0.8276, 0, 0.4] & \text{in the second quadrant,} \\ [0.8, 0.1, 0, 0.4] & \text{in the third quadrant,} \\ [0.5313, 0.1, 0.7276, 0.4] & \text{in the fourth quadrant.} \end{cases}$$

593 A backward shock will form between quadrant 2 and 1 and between 4 and 1. Between 2
594 and 3, and between 3 and 4 a CD will form.

595 In Fig. 7 this problem was used to show the effect of a directional monitor function.
596 The directionality is crucial to properly represent the two main challenging parts to this
597 problem. Firstly, the proper representation of the Mach stem between the CD and the
598 shock. Secondly, the proper representation of the spiral at the end of each CD. We refer
599 to Section 4.4 for further details.

600 5.3 HD22DMR: Double Mach reflection

The double Mach reflection problem (DMR) by Woodward and Colella [41] is a standard test problem that consists of a rightward moving Mach 10 shock hitting an inclined floor. We keep the domain $[0,4] \times [0,1]$ horizontal and incline the shock at an angle $\pi/3$ with the reflective bottom wall at $x = 1/6$, which gives the following initial conditions:

$$\begin{aligned} [\rho, \mathbf{v}, p]_{\text{post}} &= [8, 8.25 \cos(-\frac{\pi}{6}), 8.25 \sin(-\frac{\pi}{6}), 116.5], \\ [\rho, \mathbf{v}, p]_{\text{pre}} &= [1.4, 0, 0, 1]. \end{aligned}$$

601 The initial post-shock, i.e., left state is prescribed by $y > \tan(\pi/3)(x - 1/6)$. The left, top
602 and bottom boundary for $x \leq 1/6$ have Dirichlet conditions with the exact shock solution.
603 The bottom boundary for $x > 1/6$ is reflective, and the right boundary has a homogeneous
604 Neumann outflow condition.

605 Henderson et al. [15] have analyzed the wall-jetting effect that occurs here. The left
606 diagram in Fig. 16 shows an interesting part of an adaptive result at $t = 0.25$. The color
607 represents pressure, and the black lines are streamlines of the self-similar flow field. A
608 part of the flow has gone through both the initial shock and the reflected shock (i.e.,
609 the triangular part that contains, e.g., $(3,0.4)$). The other part has only gone through the
610 Mach stem near $x \approx 3.4$. The former part has a higher kinetic energy, resulting in increased
611 pressure in the left part of the subdomain shown. This high pressure drives the formation
612 of a jet that connects to the slip line (CD), which is the line through $(3,0.25)$ and the triple
613 point near $(3.4,0.55)$.

614 We performed the adaptive simulation on a 160×80 mesh, again using the balanced
615 monitor function with density and entropy components. The right diagram in Fig. 16

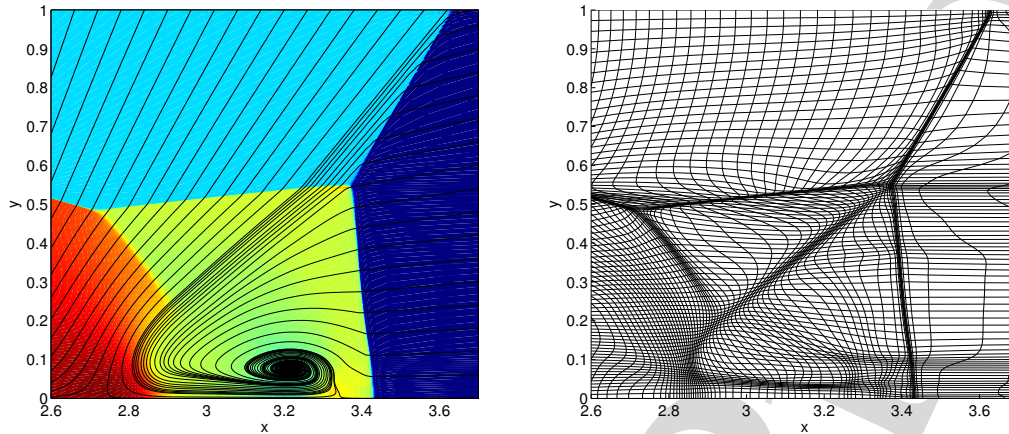


Figure 16: Left: Pressure detail for the double Mach reflection problem at $t=0.25$. The black lines are streamlines of the self-similar velocity field. Right: Adaptive mesh detail for the same problem. Total mesh size is 160×80 and the density-entropy monitor was used.

616 shows the adapted mesh in the subdomain where the double Mach reflection is present
 617 at $t=0.25$. The initial and reflected shocks as well as the CDs and Mach stems are properly
 618 captured. Moreover, along the jet stream and its head the mesh has also been adapted.

619 The vorticity is again not so useful here if we want to attract mesh points to the slip
 620 line and the jet. This is due to the triple point near $(3.4, 0.55)$. The vorticity there is almost
 621 ten times larger than at the slip line: even with the balanced monitoring this will attract
 622 little points.

623 6 Conclusion

624 The main contribution of this work is the introduction of a new *balanced* monitor function.
 625 To prevent spurious solution features, the mesh should not be overly distorted, e.g., as
 626 the unbalanced vorticity monitor in Section 4.3.2 did. The new monitor balancing has
 627 negligible extra costs, results in robust mesh adaptation, and leaves the user with only
 628 one intuitive parameter: the relative percentage β of refinement.

629 The motive for the new balancing was the inclusion of additional physical quantities
 630 in the monitor function. Solution variables such as density have proved themselves cap-
 631 able of capturing the important discontinuities in many problems. However, the more
 632 subtle features such as jets and instabilities along contact discontinuities have smaller
 633 monitor values and hence receive less mesh refinement. The vorticity in flow problems
 634 adds detail to jets, for example, but still has the problem that it is extremely localized. The
 635 triple point in the double Mach reflection (DMR) problem (Section 5.3) is a good example
 636 of this. Entropy is a much more meaningful quantity. In both the DMR and the implosion
 637 problem (Section 5.1) it adds more resolution to the jets.

638 In an earlier state of this work we still used the local Lax-Friedrichs numerical flux,

639 which we now replaced by the HLLC approximate Riemann solver. The tremendous
640 improvement in the implosion problem showed that the strength of a solver lies not only
641 in adaptivity, but also significantly in the numerical method used.

642 Future work could involve the combination of our r -refinement with h -refinement.
643 This will improve the resolution of instabilities along contact discontinuities or other
644 interfaces. This will require major research effort, though. More feasible improvements
645 could be local time stepping, or flux limiters such as the Woodward or Koren limiter.

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655 and solution reconstruction. Finally, we thank the anonymous referees for closely reading
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