A Lax-Wendroff Theorem for Patankar-Type Schemes

Janina Bender $^{\dagger *}$ and Thomas Izgin $^{\dagger *}$ and Philipp Öffner ‡ and Davide Torlo $^{\circ}$

[†] Faculty of Mathematics and Natural Sciences, University of Kassel, Germany (jbender@mathematik.uni-kassel.de, izgin@mathematik.uni-kassel.de)

[‡] Institute of Mathematics, Clausthal University of Technology, Clausthal-Zellerfeld, Germany (philipp.oeffner@tu-clausthal.de)

^oDipartimento di Matematica Guido Castelnuovo, Università di Roma La Sapienza, piazzale Aldo Moro, 5, Roma, 00185, Italy (davide.torlo@uniroma1.it)

Keywords: Local conservation, Implicit Lax–Wendroff theorem, Total time variation, Patankar-type schemes

ABSTRACT

For hyperbolic conservation laws, the famous Lax–Wendroff theorem delivers sufficient conditions for the limit of a convergent numerical method to be a weak (entropy) solution. This theorem is a fundamental result, and many investigations have been done to verify its validity for finite difference, finite volume, and finite element schemes, using either explicit or implicit linear time-integration methods.

Recently, the use of modified Patankar (MP) schemes as time-integration methods for the discretization of hyperbolic conservation laws has gained increasing interest. These schemes are unconditionally conservative and positivity-preserving and only require the solution of a linear system. However, MP schemes are by construction nonlinear, which is why the theoretical investigation of these schemes is more involved.

In this talk, we give a brief introduction to Patankar-type methods in the context of hyperbolic conservation laws and present the main ideas of proving a variant of the Lax–Wendroff theorem adding an hypothesis on the total time variation next to the classical total variation (in space) that Lax–Wendroff requires. This extension allows us, for the first time, to establish a theory of their convergence in the context of partial differential equations. The theoretical results are validated through numerical tests for different conservation laws.

References

- Lax P, Wendroff B. Systems of conservation laws. Comm Pure Appl Math. 1960 May;13(2):217-37.
- [2] Abgrall R. A personal discussion on conservation, and how to formulate it. In: Finite volumes for complex applications X – Volume 1. Elliptic and parabolic problems. FVCA 10, Strasbourg, France, October 30 – November 3, 2023. Invited contributions. Cham: Springer; 2023. p. 3-19.
- [3] Eymard R, Gallouët T, Herbin R, Latché JC. Finite volume schemes and Lax–Wendroff consistency. Comptes Rendus Mécanique. 2022;350(S1):1-13.
- [4] Shi C, Shu CW. On local conservation of numerical methods for conservation laws. Comput Fluids. 2018;169:3-9.
- [5] Ben-Artzi M. GRP a direct Godunov extension. J Comput Phys. 2024;519:23. Id/No 113388.
- [6] Kuzmin D, Lukácova-Medvid'ová M, Öffner P. Consistency and convergence of flux-corrected finite element methods for nonlinear hyperbolic problems; 2023. Preprint, arXiv:2308.14872 [math.NA] (2023). Available from: https://arxiv.org/abs/2308.14872.

- [7] Gallouët T, Herbin R, Latché JC. On the weak consistency of finite volumes schemes for conservation laws on general meshes. SeMA J. 2019;76(4):581-94.
- [8] Birken P, Linders V. Conservation Properties of Iterative Methods for Implicit Discretizations of Conservation Laws. J Sci Comput. 2022 Aug;92(2):60.
- [9] Linders V, Birken P. Locally Conservative and Flux Consistent Iterative Methods. SIAM Journal on Scientific Computing. 2024;46(2):S424-44. Available from: https://doi.org/10.1137/22M1503348.
- [10] Linders V, Birken P. On the Consistency of Arnoldi-Based Krylov Methods for Conservation Laws. PAMM. 2023;23(1):e202200157. Available from: https://onlinelibrary. wiley.com/doi/abs/10.1002/pamm.202200157.
- [11] Ciallella M, Micalizzi L, Öffner P, Torlo D. An arbitrary high order and positivity preserving method for the shallow water equations. Computers & Fluids. 2022;247:105630.
- [12] Huang J, Zhao W, Shu CW. A third-order unconditionally positivity-preserving scheme for production-destruction equations with applications to non-equilibrium flows. Journal of Scientific Computing. 2019;79:1015-56.
- [13] Ciallella M, Micalizzi L, Michel-Dansac V, Öffner P, Torlo D. A high-order, fully well-balanced, unconditionally positivity-preserving finite volume framework for flood simulations. GEM-International Journal on Geomathematics. 2025;16(1):1-33.