

Review: conservation law and advection

The fundamental conservation law in one spatial dimension, expressed in differential form, is:

$$q_t(x,t) + f(q(x,t))_x = 0.$$

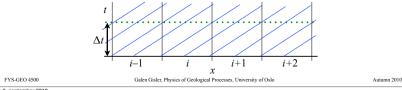
The advection equation, the simplest hyperbolic differential equation,

$$q_t(x,t) + uq_x(x,t) = 0$$

is a conservation law with the flux function f(x,t) = uq(x,t). Its solution is

$$q(x,t) = q(x - ut, 0),$$

and this function is constant along rays in space-time (*characteristics*) with x-ut = constant.



Where we are today

	week number	date	Торіс	Chapter in LeVeque
1	35	30. aug. 2010	introduction to conservation laws, Clawpack	1 & 2
2	36	6. sep. 2010	the Riemann problem, characteristics	3 & 5
3	37	13. sep. 2010	finite volume methods for linear systems	4
4	38	20. sep. 2010	high resolution methods	6
5	40	4. okt. 2010	boundary conditions, accuracy, variable coeff.	7,8, part 9
6	40	5. Oct 2010	nonlinear conservation laws, finite volume methods	11 & 12
7	41	11. okt. 2010	nonlinear equations & systems	13 & 14
8	42	18. okt. 2010	finite volume methods for nonlinear systems	14 & 15
9	43	25. okt. 2010	source terms and multidimensions	16,17,18,19
10	44	1. nov. 2010	multidimensional systems	20 & 21
11	45	8. nov. 2010	capacity functions, source terms, project plans	
12	46	15. nov. 2010	student presentations	
13	47	22. nov. 2010	student presentations	
14	48	6. des. 2010	FINAL REPORTS DUE	

Free view: Linear acoustics in a stationary gas The acoustic equations are: $p_t(x,t) + Ku_x(x,t) = 0$ $u_t(x,t) + \frac{1}{\rho}p_x(x,t) = 0.$ Expressed in linear form, with matrix notation: $q_t(x,t) + Aq_x(x,t) = 0 \qquad q = \begin{bmatrix} p \\ u \end{bmatrix}, \ A = \begin{bmatrix} 0 & K \\ \frac{1}{\rho_0} & 0 \end{bmatrix}.$ This can be resolved into the eigensystem $Ar = \lambda r$,

with eigenvalues
$$\lambda^{1,2} = \pm c = \pm \sqrt{\frac{K}{\rho}}$$
 and eigenvectors $r^{1,2} = \begin{bmatrix} \pm \sqrt{K\rho} \\ 1 \end{bmatrix}$

The eigenvalues are the wave speeds, and the eigenvectors express relations between the components of the solution q.

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Boundary Conditions for a System

The Initial-Boundary Value Problem for the advection equation required us to set inflow boundary conditions, either at left or right, depending on the sign of the velocity.

For a system with multiple characteristics, some boundary conditions must be set at *left* and some at *right*. In the decoupled advection equations

$$w_t^p + \lambda^p w_r^p = 0,$$

boundary conditions on $w^p(x,t)$ are specified on the left if $\lambda^p > 0$, and on the right if $\lambda^p < 0$.

In fact, however, boundary conditions are usually set on the *physical variables* and not on the characteristics. We'll see how this is done later.

Resolution to the eigensystem is the key to the solution

Our linear hyperbolic system of equations is written as

 $q_t + Aq_x = 0.$

Since it is hyperbolic, we can resolve it into eigenvalues and eigenvectors

 $Ar^p = \lambda^p r^p$ for $p = 1, 2, \dots, m$.

The next step will be to show that we can form a series of new equations

 $w_t^p + \lambda^p w_x^p = 0$ for p = 1, 2, ..., m

that are equivalent to the original system, and from which we can assemble the solution vector q.

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Notice that these new equations are simply advection equations!

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Superposition of waves

But if we are to assemble the solution vector q from the p eigenvalue advection equations, we have to believe that we can superimpose the waves resulting from all of them.

This has to be proven eventually, but first a demonstration in a simple case.

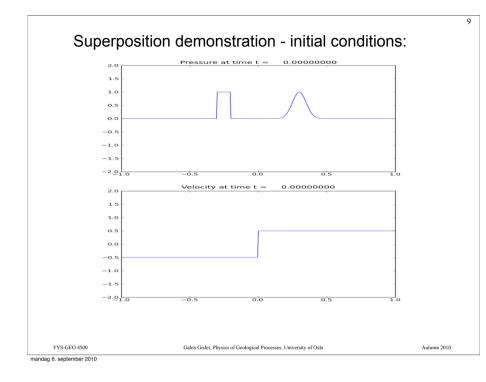
The solution to the acoustic equations in one dimension,

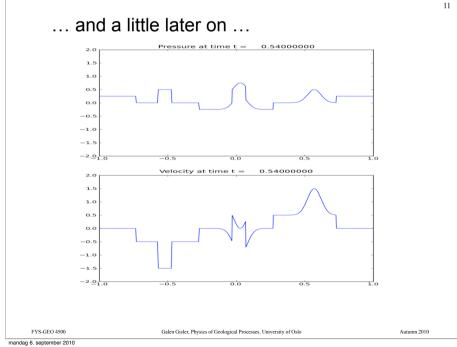
 $p_{t}(x,t) + Ku_{x}(x,t) = 0$ $u_{t}(x,t) + \frac{1}{2}p_{x}(x,t) = 0,$

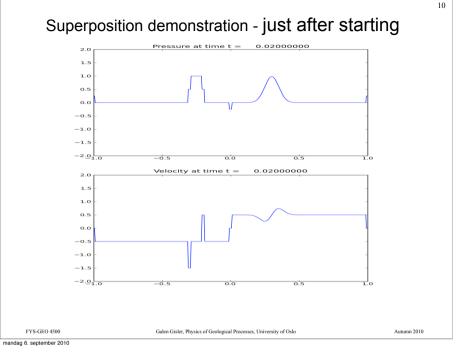
is a pair of sound waves, propagating away from the source with velocity

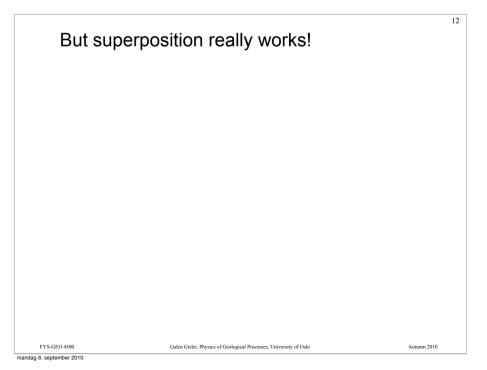
$$\pm c = \pm \sqrt{\frac{K}{\rho}}.$$

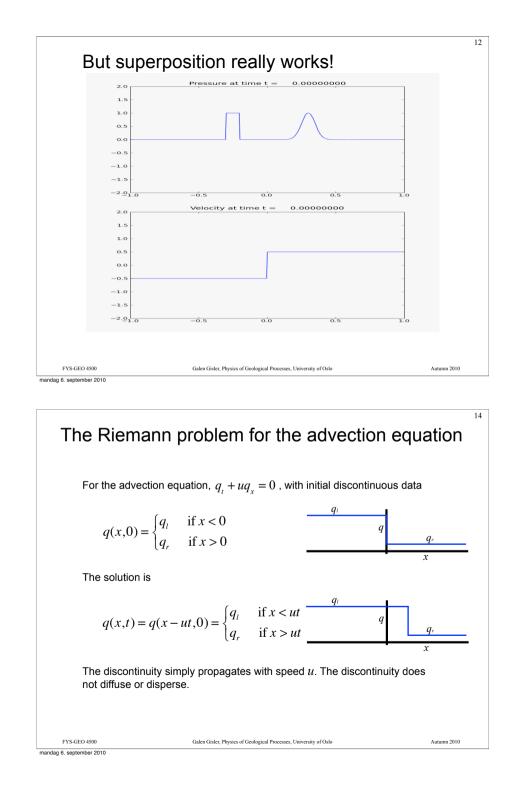
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The Riemann problem

The Riemann problem is simply the hyperbolic equation being studied, plus special boundary data representing a single jump discontinuity:

$$q(x,0) = \begin{cases} q_l & \text{if } x < 0 \\ q_r & \text{if } x > 0 \end{cases}$$

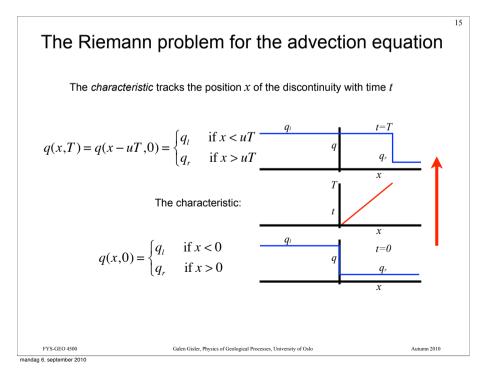
This is fundamental for understanding the theory of hyperbolic equations and fundamental for finite volume solutions of these equations.

In developing numerical solutions, we will solve the Riemann problem repeatedly, at every cell border, and use these problems to advance the overall solution to the next time step.

Over the course of a full simulation, the Riemann problem may be solved millions or hundreds of millions of times so it is important to do it correctly and efficiently.

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Remember the discontinuity!

Strictly speaking, the Riemann solution is *not* a solution of the partial differential equation $q_t + uq_x = 0$ because the derivatives are infinite at the jump.

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But it is a solution of the integral form:

$$\frac{d}{dt}\int_{x_1}^{x_2} q(x,t)\,dx = uq(x_1,t) - uq(x_2,t)$$

Proof: integrate in time to get

$$\int_{x_1}^{x_2} q(x,t_2) dx - \int_{x_1}^{x_2} q(x,t_1) dx = \int_{t_1}^{t_2} \left(uq(x_1,t) - uq(x_2,t) \right) dt$$

Both sides are zero if the interval does not bridge the jump; both sides are equal to $u(q_l-q_r)(t_2-t_1)$ if it does.



Characteristics for a system of equations For the linear $m \times m$ hyperbolic system of equations $q_t + f'(q)q_x = 0$, the Jacobian is $A = f'(q) = \begin{bmatrix} \frac{\partial f^1}{\partial q^1} & \cdots & \frac{\partial f^1}{\partial q^m} \\ \vdots & \ddots & \vdots \\ \frac{\partial f^m}{\partial q^1} & \cdots & \frac{\partial f^m}{\partial q^m} \end{bmatrix}.$ It has m eigenvectors and eigenvalues found from $Ar^p = \lambda^p r^p$.

It has *m* eigenvectors and eigenvalues found from $Ar^{p} = \lambda^{p}r^{p}$. The matrix of eigenvectors $R = [r^{1}|r^{2}|...|r^{m}]$ has an inverse R^{-1} So we can form the matrix $R^{-1}AR = \Lambda = \begin{bmatrix} \lambda^{1} & & \\ & \lambda^{2} & \\ & & \ddots & \\ & & & \lambda^{m} \end{bmatrix}$

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We can apply the Riemann problem to systems of equations as well... But first we must do some preliminary work. You'll see why the advection equation is important!

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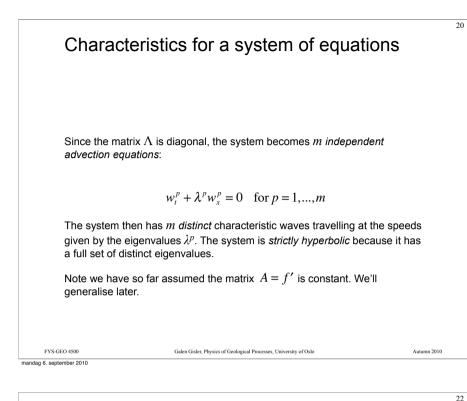
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<section-header><section-header>**Characteristics for a system of equations**With the original Jacobiannow in diagonal form, $A = \begin{bmatrix} \frac{\partial f^1}{\partial q^1} & \cdots & \frac{\partial f^n}{\partial q^m} \\ \vdots & \ddots & \vdots \\ \frac{\partial f^m}{\partial q^1} & \cdots & \frac{\partial f^m}{\partial q^m} \end{bmatrix}$ $R^- A R = A = \begin{bmatrix} \lambda^1 & \lambda^2 & & \\ \lambda^2 & & \\ & \ddots & \\ \lambda^m \end{bmatrix}$ and defining $w(x,t) \equiv R^{-1}q(x,t)$, so Rw(x,t) = q(x,t),we can rewrite the system $q_t + A q_x = 0$ as $w_t + A w_x = 0$.
 $Rw_t + A Rw_x = 0$
 $(R^{-1}R)w_t + (R^{-1}AR)w_x = 0)$

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Assembling the solution To get the solution to the full Riemann problem, we simply superimpose the waves $w^{p}(x,t) = w^{p}(x - \lambda^{p}t, 0),$ and the full solution is therefore $q(x,t) = Rw(x,t) = \sum_{p=1}^{m} w^{p}(x,t)r^{p}.$ Starting with the constant-coefficient system $q_t + Aq_x = 0$, we have found we can write it as $w_t + \Lambda w_x = 0$,

where Λ is the matrix of eigenvalues. The vector w (sometimes called the vector of *characteristic variables*) is found from

 $w(x,t) = R^{-1}q(x,t),$

where $R = \left[r^1 | r^2 | ... | r^m \right]$ is the matrix of right eigenvectors.

Hence the problem is resolved into the m independent advection equations

 $w_t^p + \lambda^p w_x^p = 0$ for p = 1, ..., m,

each of which has a solution of the form

$$w^p(x,t) = w^p(x - \lambda^p t, 0).$$

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p-characteristics, superposition of waves

The solution to the Riemann problem for a linear $m \times m$ system of equations is

$$q(x,t) = Rw(x,t) = \sum_{n=1}^{m} w^{p}(x,t)r^{p}$$

a superposition of waves, each of strength w^p and moving at speed λ^p .

The functions $w^p(x,t)$ are called *characteristic variables*, whose initial values $w^p(x,0)$ are simply advected at speed λ^p along the curves

 $X(t) = x_0 + \lambda^p t.$

Each such curve is called a *p*-characteristic.

Conventionally the eigenvalues and their characteristics are ordered in increasing value of the speed λ^p and labelled with the index *p*.

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The characteristics cover space-time

Every point in the x-t plane is crossed by *all* the characteristics, if the problem is strictly hyperbolic.

In this diagram for a 2x2 system, the red lines are characteristics of the p=1family, the blue of the p=2 family.

> 1-characteristics 2-characteristics

So the exact solution, everywhere, consists of a superposition of right states moving to the left along the red lines and left states moving to the right along the blue lines. The solution is defined in all of space-time by simply adding

the appropriate right and left states. This can be extended to any $m \times m$ system, and to multiple dimensions as well.

It's easy! Now we'll go over it again, slightly differently...

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Right and Left Eigenvectors

We construct the matrix R from the eigenvectors of the Jacobian of the PDE system. These are the *right eigenvectors* of the system:

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$$R = \left[r^1 \left| r^2 \right| \dots \left| r^m \right] \qquad Ar^p = \lambda^p r^p$$

The rows of the matrix inverse of R form the *left eigenvectors*:

$$L = R^{-1} = \begin{bmatrix} l^1 \\ l^2 \\ \vdots \\ l^m \end{bmatrix} \qquad l^p A = \lambda^p l^p$$

We can therefore rewrite our *w* vector as

$$w(x,t) = R^{-1}q(x,t) = Lq(x,t)$$
$$w^{p}(x,t) = l^{p}q(x,t)$$

This vector satisfies the advection equation: $w_t + \Lambda w_x = 0$ with Λ the diagonal matrix of eigenvalues. Galen Gisler, Physics of Geological Processes, University of Oslo

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The Riemann problem for a system of equations

The Riemann problem is simply the hyperbolic equation being studied, plus special boundary data, piecewise constant, with a single jump discontinuity:

 $q(x,0) = \begin{cases} q_i & \text{if } x < 0 \\ q_r & \text{if } x > 0 \end{cases}$

This discontinuity will propagate along the characteristic curves. But note that q will now be considered to be a vector.

We can solve the Riemann problem for a linear $m \times m$ system of equations using the mathematics we've already developed.

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For a nonlinear system, the solution will have a similar structure, but we defer that discussion for later.

We start by writing $q_l = \sum_{n=1}^m w_l^p r^p$ and $q_r = \sum_{n=1}^m w_r^p r^p$

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The solution to the system of equations

We obtained the *m* advection equations

 $w_t^p + \lambda^p w_r^p = 0$

whose solutions are

 $w^p(x,t) = w^p(x-\lambda^p t,0)$.

Now we combine all the w^p into the vector w and write the solution to the original problem:

$$q(x,t) = Rw(x,t)$$
$$= \sum_{p=1}^{m} w^{p}(x,t)r^{p}$$
$$= \sum_{p=1}^{m} \left[l^{p}q(x-\lambda^{p}t,0) \right]$$

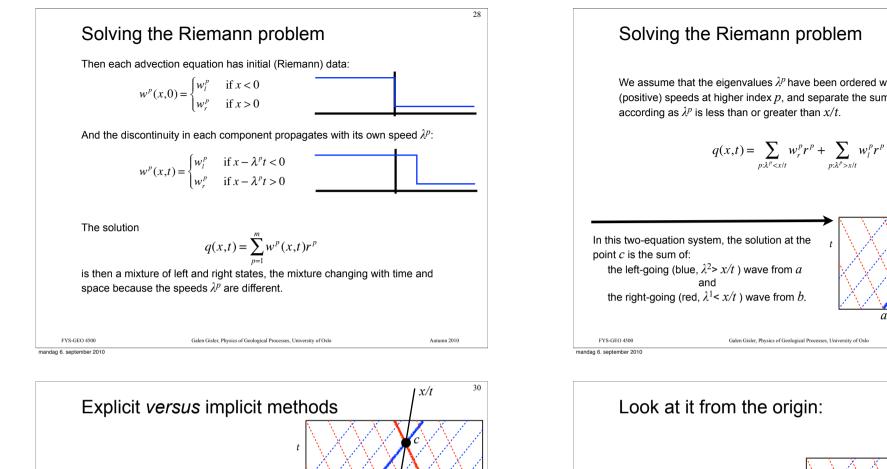
The solution is a superposition of *m* waves, each moving at its own characteristic speed.

FYS-GEO 4500 mandag 6 september 2010 r^p

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31 x/tBecause there are two waves, a simple discontinuity at the origin divides to produce two new discontinuities. The left and right states persist on the left and right sides of the characteristics from the origin $(x = \lambda^1 t)$ $(x = \lambda^2 t)$ and a new intermediate state develops between them. The state at the black dot is the 91 q_r intermediate state, in common with other points in the region. x Galen Gisler, Physics of Geological Processes, University of Oslo Autumn 2010

For hyperbolic equations in general:

Note that (in the linear case) the solution at *c* depends *only* on the points *a* and h

In a nonlinear equation, it may depend on a bounded interval, but not on the entire real line

This is because information propagates at *finite speed*. Explicit methods, where the future point *c* is simply predicted from *a* and *b* (or the appropriate interval) can therefore be used efficiently.

Parabolic and elliptic equations, on the other hand, frequently require implicit methods.

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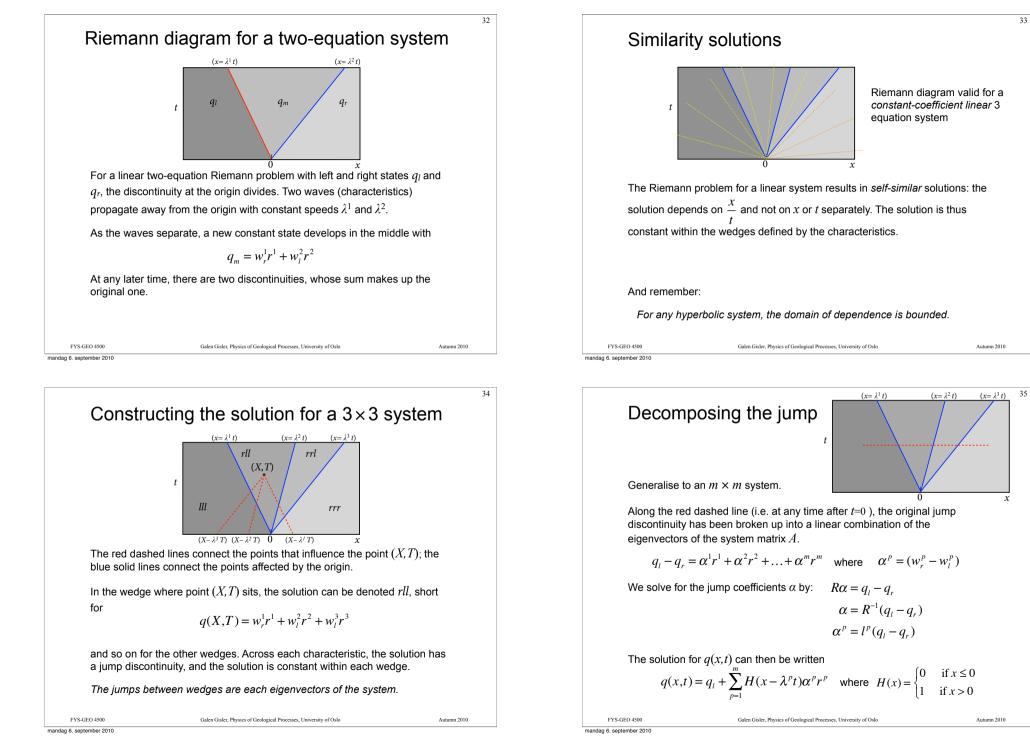
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x/t

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Solving the Riemann problem

We assume that the eigenvalues λ^p have been ordered with increasing (positive) speeds at higher index p, and separate the sum into two pieces



The wave notation

A useful notation is to denote the jump in q across the $p^{\rm th}$ wave in the Riemann solution as \mathcal{W}^p where

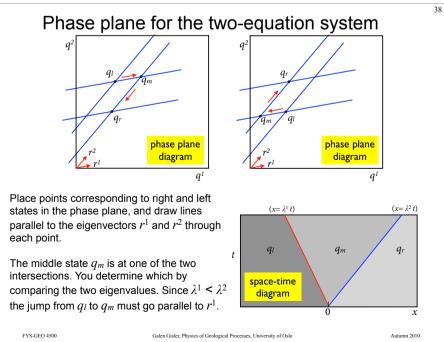
 $\mathcal{W}^p = \alpha^p r^p$

These are called waves.

Then the solution to the Riemann problem can be written

 $q(x,t) = q_l + \sum_{p=1}^m H(x - \lambda^p t) \mathcal{W}^p$ where *H* is the Heaviside function $H(x) = \begin{cases} 0 & \text{if } x \le 0\\ 1 & \text{if } x > 0 \end{cases}$

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q_l q_m q_r In a two-equation system, one can t construct a phase plane of the components space-time of $q=(q^1,q^2)$ (below). diagram The only states that can be connected to a x given state q by a single discontinuity must lie along lines parallel to the eigenvectors a r^1 and r^2 . Each of these lines is known as the *Hugoniot locus* of states that differ from *q* by the jump of either a 1-wave or a 2wave. Using the phase plane is a key technique phase plane for solving Riemann problems. diagram a FYS-GEO 4500 Galen Gisler, Physics of Geological Processes, University of Oslo Autumn 2010

Phase plane for the two-equation system

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Some examples: Burger's Equation

The simplest nonlinear partial differential equation is Burger's equation:

 $u_t + \left(\frac{1}{2}u^2\right)_x = 0$ $u_t + uu_x = 0.$

As the second form explicitly shows, it is in conservation form, and it is everywhere hyperbolic, with variable eigenvalue u, though nonlinear.

This is the simplest differential equation which demonstrates the development of discontinuities and so proves the differential form inadequate!

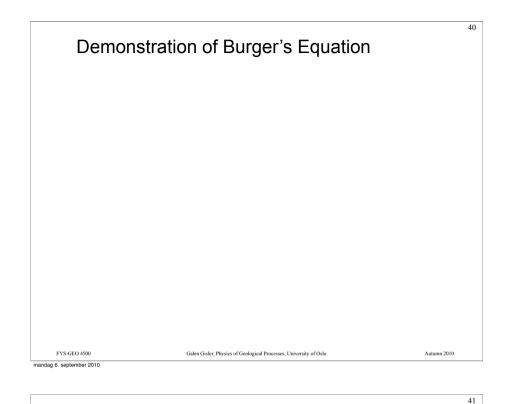
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Example: the Euler equations of gas dynamics

Recall the equations of continuity and momentum for the motion of a fluid:

$$\rho_t + (\rho u)_x = 0$$
$$(\rho u)_t + (\rho u^2 + p)_x = 0$$

To these we add an equation for the conservation of energy E:

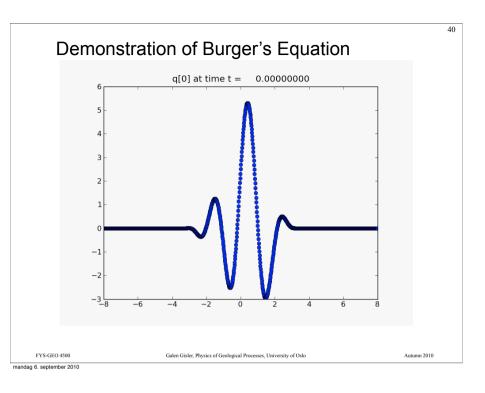
$$E_t + (u(E+p))_x = 0$$

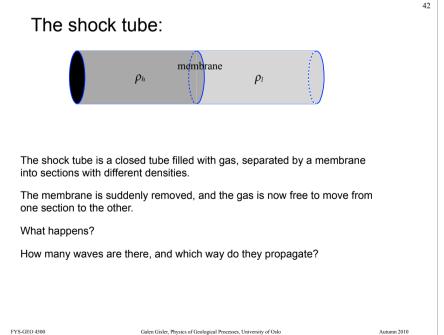
And we must supplement with an equation of state, $p = P(\rho, E)$, but we won't worry about the details for now.

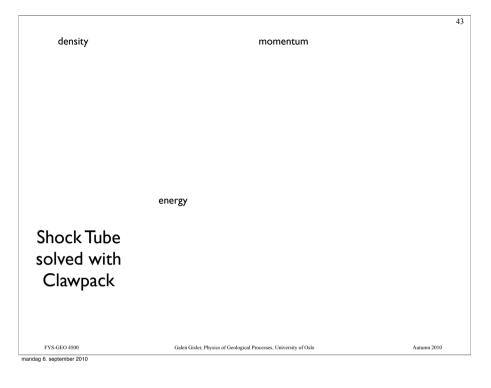
Here it is sufficient to recognise that this system of 3 equations gives rise to 3 distinct characteristic waves. It is a nonlinear system, however.

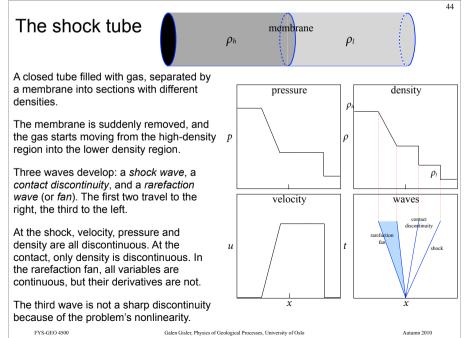
We'll see how this works in a one-dimensional shock tube.



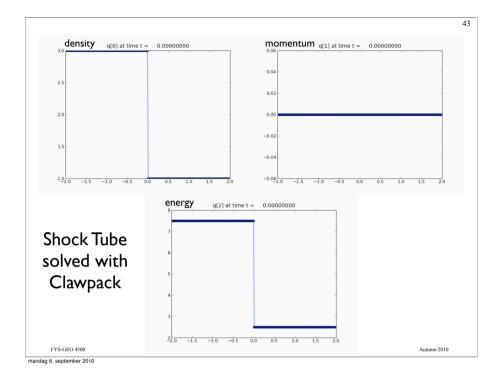












Review of the Riemann problem

q

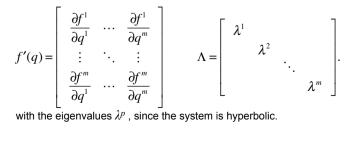
The Riemann problem is the original system of equations, $q_i + f(q)_x = 0$ plus the special initial condition consisting of a jump discontinuity:

$$(x,0) = \begin{cases} q_l & \text{if } x < 0\\ q_r & \text{if } x > 0 \end{cases}$$

In the linear hyperbolic system, we have $q_t + f'(q)q_x = 0$ and the

Jacobian

can be diagonalised into the form



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Review of the Riemann problem

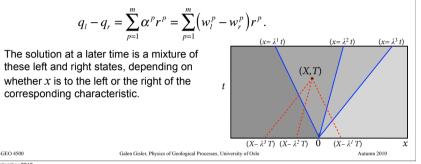
The solution vector is resolved or projected onto the eigenvectors r^p ,

$$q(x,t) = \sum_{p=1}^{m} w^p(x,t) r^p$$

and the system is replaced by the equivalent m advection equations

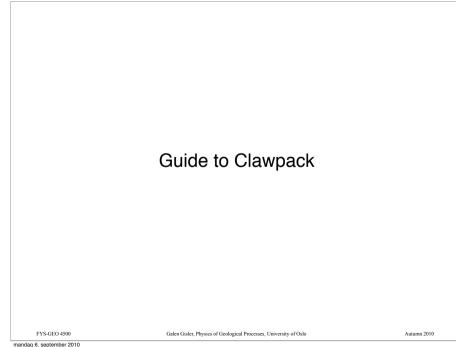
 $w_{\star}^{p} + \lambda^{p} w_{\star}^{p} = 0,$

with the solution $w^{p}(x,t) = w^{p}(x - \lambda^{p}t,0)$. The initial left-right discontinuity is split among the eigenvectors



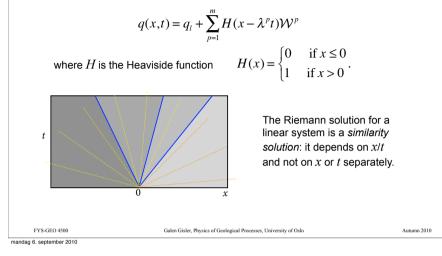
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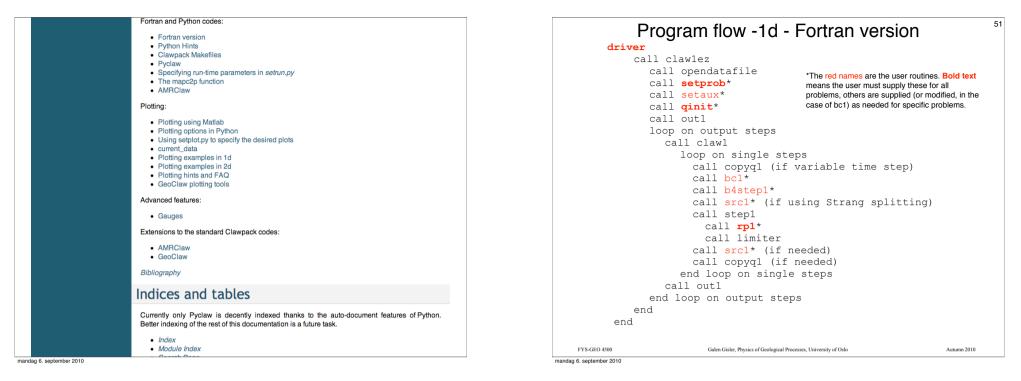


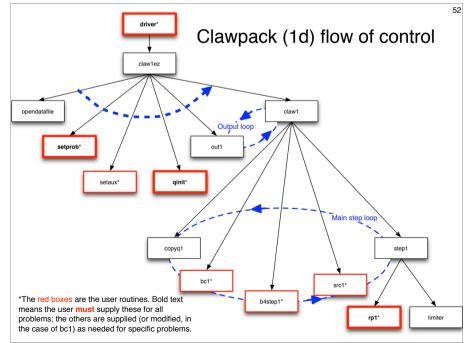
Review of the Riemann problem

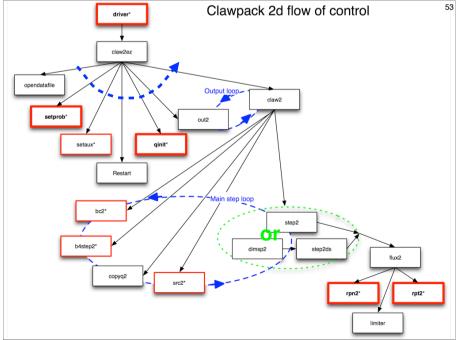
If we define the waves $\mathcal{W}^p \equiv \alpha^p r^p = (w_i^p - w_r^p)$ then the solution to the Riemann problem can be written



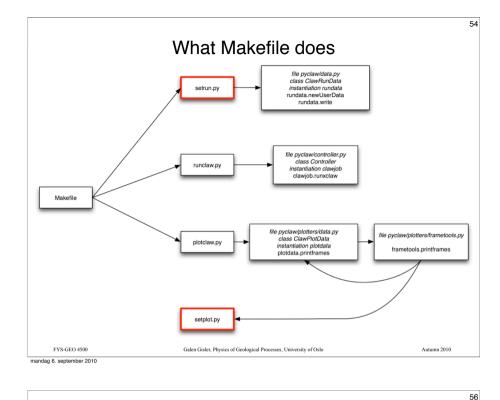
Clawpack v4.5.0 documentation »	
	Clawpack 4.5 documentation This documentation was generated using Sphinx
Table Of Contents	Clawpack web site
Clawpack 4.5 documentation Indices and tables	Overview and Getting Started:
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	Documentation and Examples:
	Applications gallery Examples from the book FVMHP Creating a new application directory Saving and sharing results Regression tests Compiling the Sphinx documentation locally







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What Makefile does

In \$CLAW/util/Makefile.common (which should be invoked by every Clawpack Makefile)

#	Makefile for the clawpack code:			
#	For this help summary, type:	make .help		
#	To make all object files, type:	make .objs		
#	To compile a single file.f:	make file.o		
#	To make the executable, type:	make .exe		
#	To make data files by running setrun.py:	make .data	setrun.py	
#	To make and run code putting results]
#	in subdirectory named output: To make and run code and then plot	make .output		
	results from subdirectory output			
÷	into subdirectory named plots:	make .plots	setplot.py	
#			L	
#	To create html files from the program			
#	and data files using clawcode2html:	make .htmls		
#	To clean up files created by make:	make clean		
#	Deletes *.o, x*, .htmls			
#	To clean up output and graphics files:	make clobber		
#	to crean up output and graphics files.	Make Clobbel		
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Your Makefile must point to the appropriate source code files # List of sources for this program: CLAW SOURCES = \ driver f These are the files you write (or change) yourself. Include other files ginit.f \ rpn2.f \ like bc2.f. b4step2.f. src2.f. and so on as needed. These should be in rpt2.f \ your run directory under \$CLAW/myclaw (as this Makefile is). setprob.f # Clawpack library to be used: CLAW LIB = \$(CLAW)/clawpack/2d/lib CLAW LIBSOURCES = \$(CLAW LIB)/claw2ez.f \$(CLAW LIB)/bc2.f \ \$(CLAW_LIB)/setaux.f \ S(CLAW LIB)/b4step2.f \ These are the files you use from the Clawpack library referenced in \$(CLAW LIB)/claw2.f \ the line above (2d or 1d are available now; 3d will come later). \$(CLAW_LIB)/step2.f \ S(CLAW LIB)/step2ds.f \ \$(CLAW LIB)/dimsp2.f \ If you want to make changes to any of these, make a copy first and \$(CLAW_LIB)/flux2.f \ move the copy to your run directory under SCLAW/myclaw. You may S(CLAW LIB)/copyg2.f \ \$(CLAW_LIB)/limiter.f \ change it there, but to use it you must add its name to the list above \$(CLAW_LIB)/philim.f \ and remove it from this list. S(CLAW LIB)/src2.f) \$(CLAW_LIB)/out2.f\ \$(CLAW_LIB)/restart2.f\ \$(CLAW_LIB)/opendatafile.f

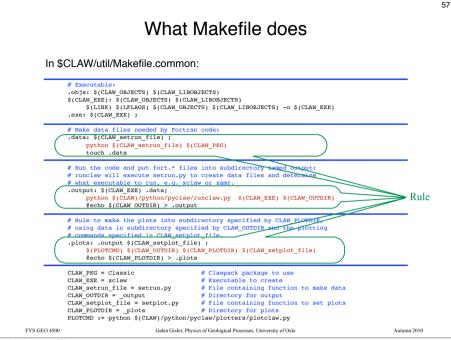
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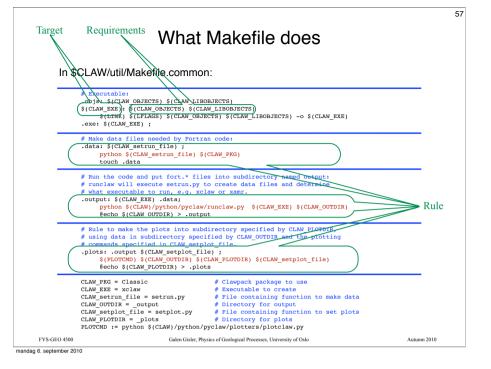
57 What Makefile does In \$CLAW/util/Makefile.common: # Executable: .objs: \$(CLAW OBJECTS) \$(CLAW LIBOBJECTS) \$(CLAW EXE): \$(CLAW OBJECTS) \$(CLAW LIBOBJECTS) \$(LINK) \$(LFLAGS) \$(CLAW_OBJECTS) \$(CLAW_LIBOBJECTS) -0 \$(CLAW_EXE) .exe: \$(CLAW EXE) ; # Make data files needed by Fortran code: .data: \$(CLAW setrun file) ; python \$(CLAW setrun file) \$(CLAW PKG) touch .data # Run the code and put fort.* files into subdirectory named output: # runclaw will execute setrun.py to create data files and determine # what executable to run, e.g. xclaw or xamr. .output: \$(CLAW EXE) .data; python \$(CLAW)/python/pyclaw/runclaw.py \$(CLAW_EXE) \$(CLAW_OUTDIR) @echo \$(CLAW OUTDIR) > .output # Rule to make the plots into subdirectory specified by CLAW_PLOTDIR, # using data in subdirectory specified by CLAW_OUTDIR and the plotting # commands specified in CLAW setplot file. .plots: .output \$(CLAW_setplot_file) ; \$(PLOTCMD) \$(CLAW OUTDIR) \$(CLAW PLOTDIR) \$(CLAW setplot file) @echo \$(CLAW_PLOTDIR) > .plots CLAW PKG = Classic # Clawpack package to use CLAW EXE = xclaw # Executable to create CLAW_setrun_file = setrun.py # File containing function to make data CLAW_OUTDIR = _output # Directory for output CLAW_setplot_file = setplot.py # File containing function to set plots CLAW PLOTDIR = plots # Directory for plots PLOTCMD := python \$(CLAW)/python/pyclaw/plotters/plotclaw.py FYS-GEO 4500 Galen Gisler, Physics of Geological Processes, University of Oslo Autumn 2010 mandag 6 september 2010

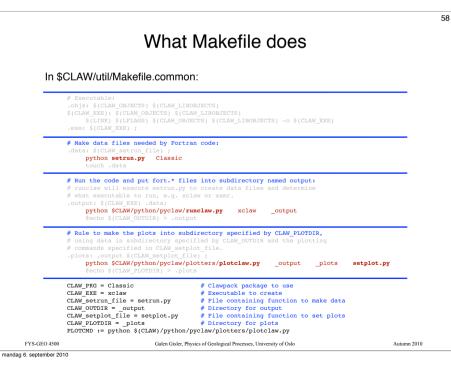
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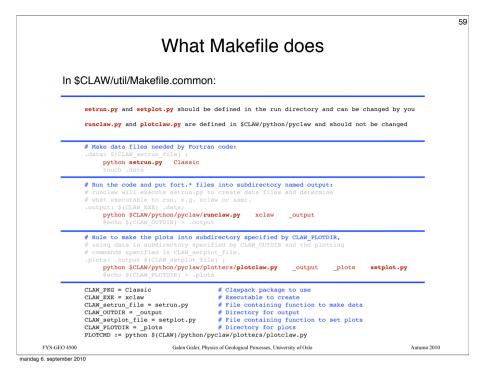


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	What Makefile does	
In \$C	CLAW/util/Makefile.common:	
	<pre># Executable: .objs: \$(CLAW_OBJECTS) \$(CLAW_LIEOBJECTS) \$(CLAW_EXE). \$(cr.taw_OBJECTS) \$(CLAW_LIEOBJECTS) \$(LIAW_S{LELAGS}) \$(CLAW_OBJECTS) \$(CLAW_LIEOBJECTS) -0 \$(CLAW_EXE) .exe: \$(CLAW_EXE) ;</pre>	
	<pre># Make data files needed by Fortran code: .data: \$(CLAW setrun_file); python \$(CLAW_setrun_file) \$(CLAW_PKG) touch .data</pre>	Comman
	<pre># Run the code and put fort.* files into subdirectory samed output: # runclaw will execute setrun.py to create data files and determine # what executable to run, e.g. xclaw or xamr. output: \$(CLAW_EXE) .data; python \$(CLAW_Python/pyclaw/runclaw.py \$(CLAW_EXE) \$(CLAW_OUTDIR) @echo \$(CLAW OUTDIR) > .output</pre>	Rule
	<pre># Rule to make the plots into subdirectory specified by CLAW ELORETE. # using data in subdirectory specified by CLAW_OUTDIR_and the plotting # commands specified in CLAW_setplot_file, .plots: .output \$ (CLAW_setplot_file) ; \$ (PLOTCHD) \$ (CLAW_setplot_file); \$ (PLOTCHD) \$ (CLAW_PLOTDIR) \$ (CLAW_setplot_file) @ echo \$ (CLAW_PLOTDIR) > .plots</pre>	
	CLAW_PKG = Classic # Clawpack package to use CLAW_EXE = xclaw # Executable to create CLAW_DEXE = setrun.py # File containing function to make data CLAM_OUTDIR = _output # Directory for output CLAW_PUTCHT = setplot.py # File containing function to set plots # Directory for output # Directory for plots # Directory for plots # Directory for plots # DIFECTORD := python \$(CLAW)/python/pyclaw/plotters/plotclaw.py	
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More information about using Clawpack with Python and Makefiles is available from:

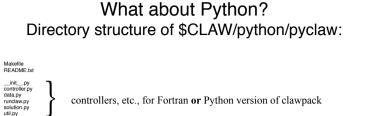
http://kingkong.amath.washington.edu/clawpack/users/index.html

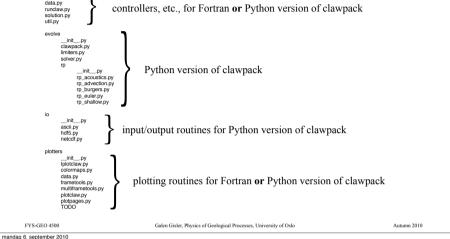
http://kingkong.amath.washington.edu/clawpack/users/plotting.html

And if you have trouble with using Unix or shells, please see

http://kingkong.amath.washington.edu/uwamath583/sphinx/notes/html/shells.html

and there is lots more information available on the vast internet!





Assignment for next time



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RANDALL J. LEVEQUE

Read all of Chapter 3.

Pay careful attention to the examples 3.1, 3.2, 3.3, and 3.4.

Work problems 3.1, 3.2, and 3.4. For extra credit, do 3.7. We will discuss these on Friday, but hand them in to me by next Monday, 30 August.

Read Chapter 5, but note that our version of Clawpack differs in how it is structured, and in how to install and run it. For those aspects, use the documentation on the Clawpack website. The bulk of the information in Chapter 5 remains valid for the current version.

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