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Convergence of AMR and SPH simulations – I. Hydrodynamical resolution and convergence tests

D. A. Hubber,^{1,2,3}★ S. A. E. G. Falle⁴ and S. P. Goodwin¹

¹*Department of Physics and Astronomy, University of Sheffield, Hicks Building, Hounsfield Road, Sheffield S3 7RH, UK*

²*School of Physics and Astronomy, University of Leeds, Leeds LS2 9JT, UK*

³*Excellence Cluster Universe, Boltzmannstr. 2, D-85748 Garching, Germany*

⁴*Department of Applied Mathematics, University of Leeds, Leeds LS2 9JT, UK*

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ABSTRACT

We compare the results for a set of hydrodynamical tests performed with the adaptive mesh refinement finite volume code, MG, and the smoothed particle hydrodynamics (SPH) code, SEREN. The test suite includes shock tube tests, with and without cooling, the non-linear thin-shell instability and the Kelvin–Helmholtz instability. The main conclusions are the following. (i) The two methods converge in the limit of high resolution and accuracy in most cases. All tests show good agreement when numerical effects (e.g. discontinuities in SPH) are properly treated. (ii) Both methods can capture adiabatic shocks and well-resolved cooling shocks perfectly well with standard prescriptions. However, they both have problems when dealing with under-resolved cooling shocks, or strictly isothermal shocks, at high Mach numbers. The finite volume code only works well at first order and even then requires some additional artificial viscosity. SPH requires either a larger value of the artificial viscosity parameter, α_{AV} , or a modified form of the standard artificial viscosity term using the harmonic mean of the density, rather than the arithmetic mean. (iii) Some SPH simulations require larger kernels to increase neighbour number and reduce particle noise in order to achieve agreement with finite volume simulations (e.g. the Kelvin–Helmholtz instability). However, this is partly due to the need to reduce noise that can corrupt the growth of small-scale perturbations (e.g. the Kelvin–Helmholtz instability). In contrast, instabilities seeded from large-scale perturbations (e.g. the non-linear thin shell instability) do not require more neighbours and hence work well with standard SPH formulations and converge with the finite volume simulations. (iv) For purely hydrodynamical problems, SPH simulations take an order of magnitude longer to run than finite volume simulations when running at equivalent resolutions, i.e. when they both resolve the underlying physics to the same degree. This requires about two to three times as many particles as the number of cells.

Key words: hydrodynamics – instabilities – methods: numerical.

1 INTRODUCTION

The advent of computers has provided a powerful new weapon in the scientific arsenal: the numerical experiment with computer simulations. The aim of a computer simulation is to evolve a given set of initial conditions according to some physical mathematical prescription (e.g. solving a set of differential equations). The numerical solution involves solving a discrete form of the original mathematical prescription, which can introduce errors into the solution depending on the chosen algorithm. Given that the goal of a

numerical experiment is to arrive at the ‘correct’ answer,¹ it is crucial to understand what problems and inaccuracies it can introduce to the computed solution.

A particular physical problem of great interest in many areas of science, and in particular astrophysics, is that of hydrodynamics. This is the time evolution of complex fluid systems (liquid or gas) governed by a set of differential equations, such as the Euler fluid equations. Hydrodynamics involves numerous complex

¹ Note that the ‘correct’ answer in a numerical experiment is properly evolving the initial conditions with the input physics. This may, or may not, match the real world.

★ E-mail: dhubber@usm.lmu.de

physical processes such as turbulence, shocks, shearing and instabilities which are not amenable to an analytic approach except in the most trivial set-ups. We are interested in particular in astrophysical problems involving a compressible, self-gravitating fluid.

This is the first in a series of papers in which we will closely study the performance and convergence of two very different numerical methods used in astrophysics; upwind finite volume combined with adaptive mesh refinement (AMR; Berger & Oliger 1984; Berger & Colella 1989) and smoothed particle hydrodynamics (SPH; Gingold & Monaghan 1977; Lucy 1977). Both attempt to solve the fluid equations, but use very different algorithms, each with its own advantages and disadvantages (e.g. grid versus particles and Eulerian versus Lagrangian).

The reasons for a detailed comparison of AMR and SPH are fourfold; first, AMR and SPH are the two most popular methods for solving the fluid equations, especially in astrophysics, and so a full understanding of their strengths and weaknesses is vital.

Secondly, do both methods converge on the same answer at high enough resolution and accuracy? And how much resolution is required to achieve convergence? If both methods give the same results when applied to the same problem, this gives us great confidence that this is a ‘correct’ result, as it is unlikely two such different methods would both produce the same error. This is particularly important as the main purpose of a numerical experiment is to examine situations in which we do not know the result a priori.

Thirdly, we need to know in what ways do the methodologies diverge at lower than optimum resolution. In most systems that are simulated (especially in astrophysics) there is some element of subresolution physics. We can never simulate every molecule in a fluid and so there will be some processes that are well modelled and some which will not be resolved by the limited scope of that simulation. What problems are introduced by poor resolution?

The fourth reason is to help educate us in understanding which numerical schemes are appropriate for particular problems. Aside from differences in particular implementations, there are often several ways of modelling some process even within a particular paradigm. As well as wishing to understand whether mesh or particle schemes are better in a given situation, simulators need to better understand the subtleties within each method in order to better judge which options should be selected for a particular problem.

1.1 Previous studies

Various comparisons between particular aspects of finite volume and particle codes have been made in recent years.

Frenk et al. (1999) conducted a comparison simulation involving 12 different SPH, static grid and moving grid codes of a single set of initial conditions which represent the formation of an isolated galaxy cluster in a cold dark matter dominated Universe. The comparison showed that the major features of the galaxy cluster were reproduced in all codes, especially large-scale features which are strongly dependent on the dark matter gravity. The comparison did reveal some discrepancies between particle and mesh methods, most noticeably in the distributions of the temperature and specific entropy profiles, the origin of which has been debated by various authors subsequently (e.g. Mitchell et al. 2009).

Agertz et al. (2007) considered the Kelvin–Helmholtz instability and the so-called ‘blob’-test, to demonstrate that SPH could not, in its most basic form, model mixing processes as well as finite volume codes. However, Price (2008) suggests that this is due to the discretization of the SPH equations resulting in artificial surface terms that can be mitigated against by the use of appropriate

dissipation terms. Price (2008) also then demonstrates that using an appropriate artificial conductivity term allows SPH to quite easily model the Kelvin–Helmholtz instability. Other authors (e.g. Cha, Inutsuka & Nayakshin 2010; Read, Hayfield & Agertz 2010) have shown that modifications to SPH can allow mixing without extra dissipation.

Tasker et al. (2008) performed a suite of tests using two SPH codes and two finite volume AMR codes for simple problems with analytical or semi-analytical solutions. They suggest that to achieve similar levels of resolution and therefore similar results, that one particle is required per grid cell in regions of interest, e.g. high-density regions of shocks.

Commerçon et al. (2008) performed a comparison study of the two methods by modelling the fragmentation of a rotating pre-stellar core with initial conditions similar to the Boss–Bodenheimer test (Boss & Bodenheimer 1979). They found that broad agreement between the two methods could be achieved given sufficient resolution, i.e. when the local Jeans length/mass is sufficiently resolved. In both cases, they found that insufficient resolution could lead to significant angular momentum errors.

Kitsionas et al. (2009) performed a comparison study of isothermal turbulence using four mesh codes and three SPH codes. They found generally good agreement between the various implementations for similar levels of resolutions, and that the effect of low resolution in the simulations was dependent on the individual implementations. They also found the SPH codes to be more dissipative requiring more advanced artificial viscosity switches to reduce this problem.

Federrath et al. (2010) performed a comparison of SPH and AMR via the formation of sink particles in various problems, including turbulent fragmenting pre-stellar cores. They found good agreement between the gas properties and the sinks that formed from each simulation, including the total numbers formed and their mass accretion properties.

Springel (2010) compared both SPH and AMR simulations to his new finite volume tessellation code, AREPO. Springel (2010) demonstrates that the new method is capable of giving improved results over fixed-mesh codes in problems with high advection velocities due to its Galilean invariance.

1.2 Our study

This is the first paper in a series comparing finite volume AMR and SPH codes. In this paper, we consider a set of purely hydrodynamical problems, ignoring self-gravity which we will cover in future papers. In Section 2, we discuss the main features and characteristics of AMR and SPH, and the relative merits and weaknesses of each method. In Section 3, we introduce our first suite of tests, describe the initial conditions used, perform the tests at various resolutions and describe the results. In Section 4, we discuss our results and their practical implications with regards to how AMR and SPH perform relative to each other.

2 NUMERICAL METHODS

The two most popular methods used in astrophysical hydrodynamical simulations are AMR finite volume hydrodynamics and SPH. The fundamental approaches of these two methods are very different, one being Eulerian (AMR) and the other being Lagrangian (SPH). Although there exists a large number of codes that can be considered hybrid Eulerian–Lagrangian, such as particle-in-cell

(Dawson 1983) and AREPO (Springel 2010), AMR and SPH represent pure Eulerian and Lagrangian methods and therefore allow us to highlight the fundamental differences more clearly. We describe here the exact details of our implementations of both methods for clarity and for future comparisons with our work.

2.1 Adaptive mesh refinement finite volume code

We use the AMR code `MG` (Van Loo, Falle & Hartquist 2006) to perform all the finite volume simulations presented in this paper. This uses an upwind finite volume scheme to solve the standard equations of compressible flow in conservation form :

$$\frac{\partial \mathbf{U}}{\partial t} + \frac{\partial \mathbf{F}}{\partial x} + \frac{\partial \mathbf{G}}{\partial y} + \frac{\partial \mathbf{H}}{\partial z} = \mathbf{S}, \quad (1)$$

where

$$\begin{aligned} \mathbf{U} &= (\rho, \rho v_x, \rho v_y, \rho v_z, e), \\ \mathbf{F} &= (\rho v_x, P + \rho v_x^2, \rho v_x v_y, \rho v_x v_z, (e + P)v_x), \\ \mathbf{G} &= (\rho v_y, \rho v_x v_y, P + \rho v_y^2, \rho v_y v_z, (e + P)v_y), \\ \mathbf{H} &= (\rho v_z, \rho v_x v_z, \rho v_y v_z, P + \rho v_z^2, (e + P)v_z). \end{aligned} \quad (2)$$

Here ρ is the density, v_x , v_y , v_z are the velocities in the x , y , z directions, P is the pressure and

$$e = \frac{P}{\gamma - 1} + \frac{1}{2}(\rho v_x^2 + \rho v_y^2 + \rho v_z^2) \quad (3)$$

is the total energy per unit volume. \mathbf{S} is a vector of source terms to account for gravity, heating and cooling etc.

The fluxes are calculated with an exact Riemann solver and second-order accuracy is achieved by using a first-order step to determine the solution at the half-time-step. The van Leer averaging function (van Leer 1977) is used to reduce the scheme to first order at shocks and contact discontinuities. The details of the scheme are described in Falle (1991).

It has long been known that upwind schemes suffer from an instability in certain types of flow e.g. when a shock propagates nearly parallel to the grid (Quirk 1994). This can be cured by adding a second-order artificial dissipative flux to the fluxes determined from the Riemann solver. Here we adopt the prescription described in Falle, Komissarov & Joarder (1998) in which the viscous momentum fluxes in the x direction are

$$\mu(v_{x1} - v_{xr}), \quad (4)$$

and similarly for the y and z directions. Here the suffixes 1 and r denote the left and right states in the Riemann problem. The coefficient, μ , is given by

$$\mu = \eta \frac{1}{[1/(c_l \rho_l) + 1/(c_r \rho_r)]}, \quad (5)$$

where c is the sound speed and η is a dimensionless parameter (in most cases $\eta = 0.2$ is appropriate). The harmonic mean of the densities and sound speed is used to avoid large viscous fluxes where there is a large density contrast in the Riemann problem. In smooth regions, this gives a viscosity of order Δx^2 , i.e. it does not reduce the order of the scheme.

`MG` uses a hierarchy of grids, $G_0 \dots G_N$ such that if the mesh spacing is Δx_n on grid G_n then it is $\Delta x_n/2$ on G_{n+1} . Grids G_0 and G_1 cover the entire domain, but finer grids only exist where they are required for accuracy. Refinement in `MG` is on a cell-by-cell basis. The solution is computed on all grids and refinement of a cell on

G_n to G_{n+1} occurs whenever the difference between the solutions on G_{n-1} and G_n exceeds a given error for any of the conserved variables. G_0 and G_1 must therefore cover the entire domain since they are used to determine refinement to G_2 . In all the simulations in this paper, the error tolerance was set to 1 per cent. Each grid is integrated at its own time-step.

2.2 Smoothed particle hydrodynamics code

We use the SPH code `SEREN` (Hubber et al. 2011) to perform all SPH simulations presented in this paper. `SEREN` uses a conservative form of SPH (Springel & Hernquist 2002; Price & Monaghan 2007) to integrate all particle properties. The SPH density of particle i , ρ_i , is computed by

$$\rho_i = \sum_{j=1}^N m_j W(\mathbf{r}_{ij}, h_i), \quad (6)$$

where h_i is the smoothing length of particle i , $\mathbf{r}_{ij} = \mathbf{r}_i - \mathbf{r}_j$, $W(\mathbf{r}_{ij}, h_i)$ is the smoothing kernel and m_j is the mass of particle j . The smoothing length of every SPH particle is constrained by the simple relation

$$h_i = \eta \left(\frac{m_i}{\rho_i} \right)^{1/D}, \quad (7)$$

where D is the dimensionality of the simulation and η is a dimensionless parameter that relates the smoothing length to the local particle spacing. We use the default value, $\eta = 1.2$, throughout this paper. Since h and ρ are interdependent, we must iterate h and ρ to achieve consistent values for both quantities (see Price & Monaghan 2007, for strategies on this computation). Equation (7) effectively constrains the smoothing length so each smoothing kernel contains approximately the same total mass/number of neighbouring particles. In this paper, we use both the M4 cubic spline and quintic spline kernels. Expressions for each kernel and derivative quantities are given in Hubber et al. (2011).

The SPH momentum equation is

$$\frac{d\mathbf{v}_i}{dt} = - \sum_{j=1}^N m_j \left[\frac{P_i}{\Omega_i \rho_i^2} \nabla_i W(\mathbf{r}_{ij}, h_i) + \frac{P_j}{\Omega_j \rho_j^2} \nabla_i W(\mathbf{r}_{ij}, h_j) \right], \quad (8)$$

where $P_i = (\gamma - 1) \rho_i u_i$ is the thermal pressure of particle i , u_i is the specific internal energy of particle i , $\nabla_i W$ is the gradient of the kernel function and

$$\Omega_i = 1 - \frac{\partial h_i}{\partial \rho_i} \sum_{j=1}^N m_j \frac{\partial W}{\partial h}(\mathbf{r}_{ij}, h_i). \quad (9)$$

Ω_i is a dimensionless correction term that accounts for the spatial variability of h amongst the neighbouring particles. $\partial h_i / \partial \rho_i$ is obtained explicitly from equation (7) and $\partial W / \partial h$ is obtained by directly differentiating the employed kernel function. For the thermodynamics, we integrate the specific internal energy, u , with an energy equation of the form

$$\frac{du_i}{dt} = \frac{P_i}{\Omega_i \rho_i^2} \sum_{j=1}^N m_j \mathbf{v}_{ij} \cdot \nabla W_{ij}(\mathbf{r}_{ij}, h_i), \quad (10)$$

where $\mathbf{v}_{ij} = \mathbf{v}_i - \mathbf{v}_j$.

Table 1. Mathematical expressions for the post-shock quantities of the density, ρ_s , the velocity, v_s , and the sound speed squared, a_s^2 , for isothermal, adiabatic and strong (i.e. $\mathcal{M} \gg 1$) adiabatic shocks.

Physical quantity	Isothermal	Adiabatic	Adiabatic ($\mathcal{M} \gg 1$)
ρ_s	$\mathcal{M}^2 \rho_0$	$\frac{(\gamma + 1)\mathcal{M}^2}{(\gamma - 1)\mathcal{M}^2 + 2} \rho_0$	$\frac{(\gamma + 1)}{(\gamma - 1)} \rho_0$
v_s	$\mathcal{M}^{-2} v_0$	$\frac{(\gamma - 1)\mathcal{M}^2 + 2}{(\gamma + 1)\mathcal{M}^2} v_0$	$\frac{(\gamma - 1)}{(\gamma + 1)} v_0$
a_s^2	a_0^2	$\frac{[(\gamma - 1)\mathcal{M}^2 + 2][2\gamma\mathcal{M}^2 - (\gamma - 1)]}{(\gamma + 1)^2\mathcal{M}^2} a_0^2$	$\frac{2\gamma(\gamma - 1)}{(\gamma + 1)^2} v_0^2$

We include dissipation terms following Monaghan (1997) and Price (2008):

$$\frac{d\mathbf{v}_i}{dt} = \sum_{j=1}^N \frac{m_j}{\bar{\rho}_{ij}} \{ \alpha_{AV} v_{SIG} \mathbf{v}_{ij} \cdot \hat{\mathbf{r}}_{ij} \} \overline{\nabla_i W}_{ij}, \quad (11)$$

$$\begin{aligned} \frac{du_i}{dt} = & - \sum_{j=1}^N \frac{m_j}{\bar{\rho}_{ij}} \frac{\alpha_{AV} v_{SIG} (\mathbf{v}_{ij} \cdot \hat{\mathbf{r}}_{ij})^2}{2} \hat{\mathbf{r}}_{ij} \cdot \overline{\nabla_i W}_{ij}, \\ & + \sum_{j=1}^N \frac{m_j}{\bar{\rho}_{ij}} \alpha_{AC} v'_{SIG} (u_i - u_j) \hat{\mathbf{r}}_{ij} \cdot \overline{\nabla_i W}_{ij}, \end{aligned} \quad (12)$$

where α_{AV} and α_{AC} are user specified coefficients of order unity, v_{SIG} and v'_{SIG} are signal speeds for artificial viscosity and conductivity, respectively, $\hat{\mathbf{r}}_{ij} = \mathbf{r}_{ij}/|\mathbf{r}_{ij}|$ and $\overline{\nabla_i W}_{ij} = \frac{1}{2}(\nabla_i W(\mathbf{r}_{ij}, h_i) + \nabla_i W(\mathbf{r}_{ij}, h_j))$. For artificial viscosity, we use $v_{SIG} = c_i + c_j - \beta_{AV} \mathbf{v}_{ij} \cdot \hat{\mathbf{r}}_{ij}$ and $\beta_{AV} = 2\alpha_{AV}$. If using artificial conductivity, we use the signal speeds defined by Price (2008), $v'_{SIG} = \sqrt{|P_i - P_j|/\bar{\rho}_{ij}}$, and Wadsley, Veeravalli & Couchman (2008), $v'_{SIG} = |\mathbf{v}_{ij} \cdot \hat{\mathbf{r}}_{ij}|$. We consider two different forms of the mean density, the arithmetic mean, $\bar{\rho} = \frac{1}{2}(\rho_i + \rho_j)$, and the harmonic mean, $\bar{\rho} = 2/[(1/\rho_i) + (1/\rho_j)]$.

We use the Leapfrog kick-drift-kick integration scheme (e.g. Springel 2005) to integrate all particle positions and velocities. All other non-kinematic quantities are integrated in the same way as the velocity (i.e. time derivatives calculated on the full-step). SEREN uses hierarchical block time-stepping in tandem with the neighbour-time-step constraint (Saitoh & Makino 2009) to minimize errors between neighbouring particles with large time-step differences. SEREN uses a Barnes–Hut octal spatial decomposition tree (Barnes & Hut 1986) for efficient neighbour finding.

3 TESTS

We have prepared a suite of tests which we will use to investigate the performance and relative merits and weaknesses of finite volume (uniform grid and AMR) and SPH. We perform tests of (i) adiabatic, isothermal and cooling shocks (Section 3.1), (ii) the non-linear thin-shell instability (Section 3.2) and (iii) the Kelvin–Helmholtz instability (Section 3.3). Details of each test, the initial conditions, the physics used and any other special additions will be discussed in each section before the results are presented and discussed.

3.1 Shock tube tests

A simple, but demanding, shock tube test is one in which uniform-density flows collide supersonically to produce a dense shock layer. Despite their importance in astrophysical simulations, comparisons between finite volume and SPH codes in simple shock-capturing

problems have not received as much attention as other more complicated hydrodynamical processes. Tasker et al. (2008) looked at the Sod shock tube problem, both parallel and diagonal to the grid. Creasey et al. (2011) have performed detailed comparisons between finite volume and SPH in cooling shocks and derived resolution criteria in both cases for resolving the cooling region. Comparisons of isothermal shocks using finite volume and SPH codes have been made in the context of driven, isothermal turbulence (Kitsionas et al. 2009; Price & Federrath 2010).

We consider three types of shock: (i) adiabatic shocks; (ii) strictly isothermal shocks and (iii) cooling shocks. These three cases cover the most important types of shocks modelled in numerical astrophysics. For isothermal and adiabatic shocks, the solutions for the post-shock properties can be obtained via the Rankine–Hugoniot conditions (e.g. Shore 2007, see Table 1). It is important to note the different behaviour of isothermal and adiabatic shocks. Adiabatic shocks have a maximum density compression ratio, no matter how high the Mach number of the shock is, whereas the sound speed of the post-shock gas can increase without limit. Isothermal shocks, however, have a constant sound speed, due to the imposed isothermal equation of state, but have no limit on the post-shock density.

For cooling shocks, the initial post-shock state follows that of the adiabatic shock, but as the shock cools towards the equilibrium temperature, the post-shock properties tend towards those of the isothermal shock. We chose a simple linear cooling law of the form

$$\frac{du}{dt}_{COOL} = -A(T - T_{EQ}), \quad (13)$$

where A is the cooling rate constant, u is the specific internal energy of the particle or cell and T_{EQ} is the equilibrium temperature and $T = (\gamma - 1)u$ in dimensionless units. The solution for the shock structure is given in Appendix A. We note that this is a slightly different cooling law to that considered by Creasey et al. (2011).

3.1.1 Initial conditions

We set-up two uniform density flows, each with density $\rho_0 = 1$, pressure $P_0 = 1$ and ratio of specific heats $\gamma = 5/3$. The initial specific internal energy of the gas is $u = P_0/\rho_0/(\gamma - 1) = 3/2$ and the temperature is therefore $T = 1$. We set the equilibrium temperature of the gas equal to the initial temperature of the gas, $T_{EQ} = 1$. The initial velocity profile of the flows is of the form

$$v_x(x) = \begin{cases} +\mathcal{M}'c_s, & x < 0, \\ -\mathcal{M}'c_s, & x > 0, \end{cases} \quad (14)$$

where \mathcal{M}' is the ratio of the inflow velocity to the isothermal sound speed, $c_s = 1$. We note that \mathcal{M}' is *not* the Mach number of the

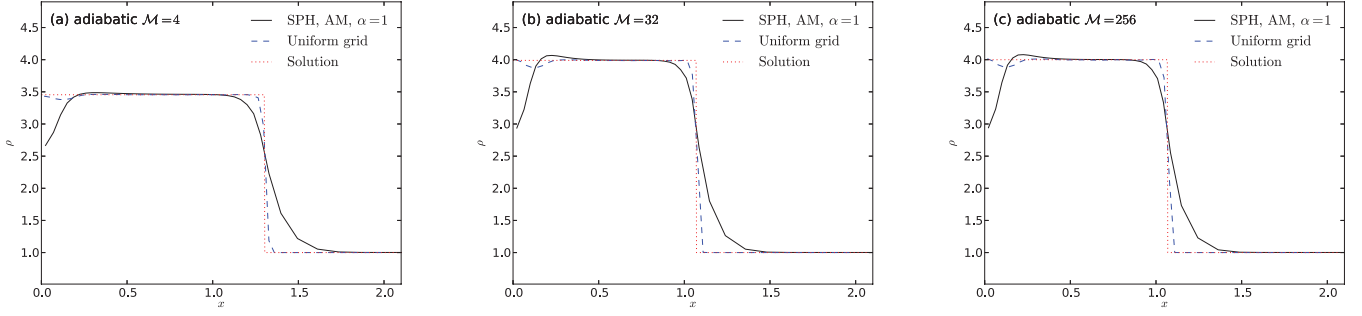


Figure 1. Density profiles of 1D adiabatic shocks simulated with SPH and uniform grid for shocks with (a) $\mathcal{M}' = 4$ at $t = 0.8$, (b) $\mathcal{M}' = 32$ at $t = 0.1$, (c) $\mathcal{M}' = 256$ at $t = 0.0125$. All SPH simulations using the arithmetic mean viscosity are performed with $\alpha_{AV} = 1$. Also plotted are the solutions from a Riemann solver.

shock. The true Mach number, \mathcal{M} , is the ratio of the inflow speed relative to the shock front to the sound speed. Formally, the gas extends to infinity in both directions, but in practice we use a finite box size that is long enough to allow enough gas to form the shock before we terminate the simulation. Also, we only model the gas for $x > 0$ and use mirror boundary conditions at $x = 0$ exploiting the symmetry of the problem to reduce the computational effort.

Because of the scale-free nature of the isothermal and adiabatic shock simulations, there is no benefit in performing a resolution test with different numbers of grid cells or particles. However, in the cooling-shock simulations, there is a typical length scale, i.e. the size of the cooling region, which we may need to resolve to obtain convergence. Therefore, we will perform a convergence test of the cooling shock with a range of different resolutions.

For the finite volume simulations, we perform simulations of (i) adiabatic shocks with $\mathcal{M}' = 2, 8$ and 32 , (ii) isothermal shocks with $\mathcal{M}' = 4, 8, 16$ and 32 using both first and second order and (iii) cooling shocks with $\mathcal{M}' = 32$ with the cooling parameter $A = 256$ and both first and second order.

For the SPH simulations, we perform simulations of (i) adiabatic shocks with $\mathcal{M}' = 2, 8$ and 32 using artificial viscosity with $\alpha_{AV} = 1$, (ii) isothermal shocks with $\mathcal{M}' = 4, 8, 16$ and 32 using $\alpha_{AV} = 1$ and 2 and (iii) cooling shocks with $\mathcal{M}' = 32$ with the cooling parameter $A = 256, 1024$ and 4096 using $\alpha_{AV} = 1$ and 2 . We perform all simulations using the M4 spline kernel, and using the Monaghan (1997) artificial viscosity with both the arithmetic mean and harmonic mean density. We smooth the initial velocity profile near the flow-interface for consistency with the later evolution of the velocity, which will itself be naturally smoothed due to the acceleration profile being smooth at the shock interface. The smoothed velocity is calculated using

$$\mathbf{v}'_i = \frac{1}{\rho_i} \sum_{j=1}^N m_j \mathbf{v}_j W(\mathbf{r}_{ij}, h_i). \quad (15)$$

3.1.2 Adiabatic shocks

We compute adiabatic shocks with both codes using (a) $\mathcal{M}' = 4$, (b) $\mathcal{M}' = 32$ and (c) $\mathcal{M}' = 256$ for fluids with $\gamma = 5/3$. We use a uniform grid spacing of $\Delta x = 1/32$ for the finite-volume simulations and an initial particle spacing of $\Delta x = 1/8$ for the SPH simulations, which gives similar resolutions in the shocked region. Fig. 1 shows the density profile of these three cases. The finite volume simulations accurately capture the shock and describe the correct density profile, with only a small wall-heating effect near $x = 0$. One benefit of many finite volume codes is the use of a Riemann solver which is designed to model shocks correctly. The

Rankine–Hugoniot conditions (Table 1) show that for high Mach numbers, the maximum compression ratio is $(\gamma + 1)/(\gamma - 1) = 4$ for $\gamma = 5/3$. Therefore, the size of the shocked region grows quickly reducing any problem with the initial shock. Overall, finite volume codes also have no trouble capturing adiabatic shocks, regardless of the Mach number.

Fig. 1 shows that SPH using the standard Monaghan (1997) artificial viscosity with $\alpha_{AV} = 1$ is capable of capturing adiabatic shocks for all the tested Mach numbers with no sign of any post-shock oscillations. There is a more prominent wall-heating effect than mesh codes near $x = 0$, but this is the only undesirable numerical artefact with all other features of the shock well modelled. We also notice that the commonly used M4 spline kernel is sufficient to capture the shock, even for steep velocity gradients.

One noticeable difference between the SPH and mesh simulations (for all shocks modelled) is the larger broadening around the discontinuity in the SPH shocks. Although artificial dissipation plays a role in smoothing the discontinuity, another reason for this is the large transition in the smoothing length between the pre-shock and the post-shock regions. This is particularly true in 1D simulations where $h \propto \rho^{-1}$ (in comparison to 3D simulations where the $h \propto \rho^{-1/3}$). Mesh codes on the other hand can have uniform resolution (for uniform grid codes) on either side of the shock and therefore broaden the shock uniformly over a few grid cells.

3.1.3 Isothermal shocks

We perform simulations of isothermal shocks using both finite volume and SPH with (a) $\mathcal{M}' = 4$, (b) $\mathcal{M}' = 8$, (c) $\mathcal{M}' = 16$ and (d) $\mathcal{M}' = 32$. For the SPH simulations, we use an initial particle spacing of $\Delta x = 1/10$. For the grid simulations, we use $\Delta x = 1/160, 1/250, 1/500$ and $1/1000$ for $\mathcal{M}' = 4, 8, 16$ and 32 , respectively, in order to match the inner-shock resolution in the SPH code. Fig. 2 shows the isothermal simulations for both the grid and SPH simulations.

For upwind finite volume codes one needs to use an isothermal Riemann solver to capture isothermal shocks: here we used a Riemann solver provided by O’Sullivan (Private communication). This works well for shocks with $\mathcal{M}' < 5$ (Fig. 2a), but for stronger shocks (Figs 2b–d) one needs to go to first order and add an artificial viscous momentum flux of the form

$$f = \frac{1}{2} \alpha (\rho_l + \rho_r) |v_l - v_r| (v_l - v_r), \quad (16)$$

where ρ_l, ρ_r, v_l, v_r are left and right densities and velocities in the Riemann problem and α is a parameter. We find that $\alpha = 1$ works well even for very strong shocks ($\mathcal{M}' > 100$). The reason

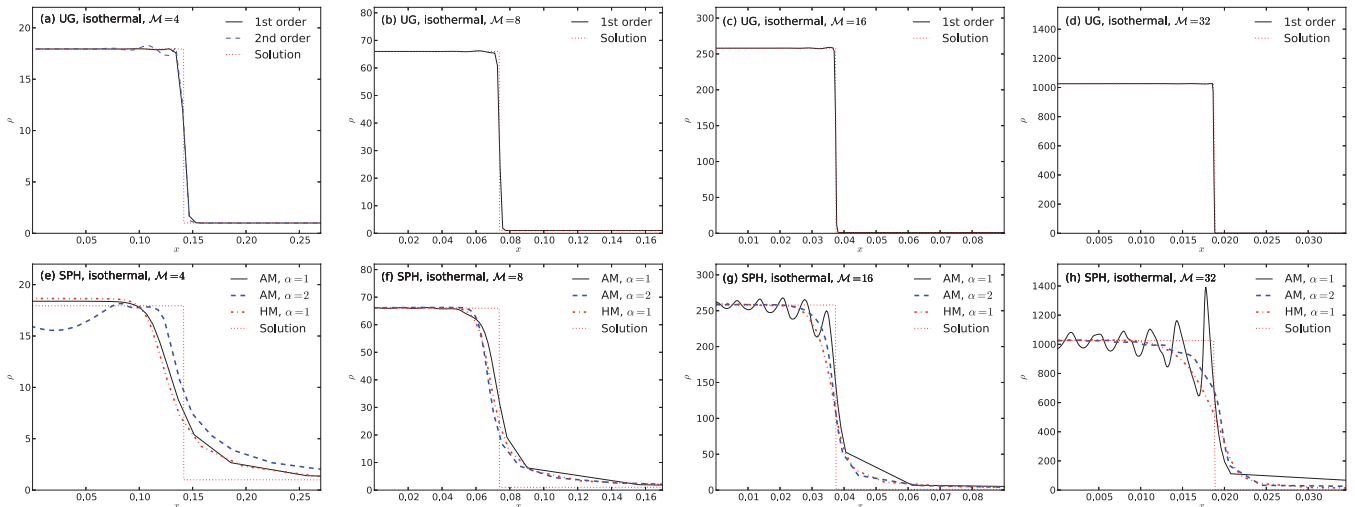


Figure 2. Density profiles of 1D isothermal shocks simulated with uniform mesh finite volume at a time $t = 0.6$ for (a) $\mathcal{M}' = 4$, (b) $\mathcal{M}' = 8$, (c) $\mathcal{M}' = 16$, (d) $\mathcal{M}' = 32$, and with SPH for (e) $\mathcal{M}' = 4$, (f) $\mathcal{M}' = 8$, (g) $\mathcal{M}' = 16$, (h) $\mathcal{M}' = 32$. The simulations are performed with both a first- and second-order Riemann solver for $\mathcal{M}' = 4$, but only first order at higher values of \mathcal{M}' . All SPH simulations using the arithmetic mean viscosity are performed with both $\alpha = 1$ and 2, whereas the harmonic mean simulations are performed only with $\alpha = 1$. Also plotted are the solutions from an exact Riemann solver.

for this is simply that the shock is moving slowly relative to the grid and becomes very sharp if second order is used. One can smear it out using the artificial viscous flux given by (16), but this requires a large value of α and the time-step must be reduced. Note this problem is much less severe if the shock is moving at a reasonable speed relative to the grid.

For the SPH code, we perform simulations using the Monaghan (1997) artificial viscosity with (a) the arithmetic mean of density with $\alpha_{AV} = 1$ and 2, and (b) the harmonic mean of the density with $\alpha_{AV} = 1$. In all cases, $\beta_{AV} = 2\alpha_{AV}$. For weaker isothermal shocks ($\mathcal{M}' \leq 8$), standard artificial viscosity with $\alpha_{AV} = 1$ is sufficient to capture the shock (Fig. 2a) with no noticeable sign of post-shock oscillations. Using $\alpha_{AV} = 2$ has little noticeable effect in this simulation, although in principle it can smooth out the discontinuity even further due to larger dissipation. Using the harmonic mean viscosity yields very similar results to the arithmetic mean case. For both the $\mathcal{M}' = 16$ and 32 isothermal shocks using the arithmetic mean with $\alpha_{AV} = 1$, noticeable post-shock oscillations are present (Fig. 2b) which suggests that the artificial viscosity prescription is not adequate for capturing shocks. Increasing the viscosity parameter to $\alpha_{AV} = 2$ allows the shock to be successfully captured. Alternatively, using the harmonic mean allows the shocks in both to be captured successfully without increasing α_{AV} yielding similar results to the $\alpha = 2$ arithmetic mean case.

The issue of SPH viscosity failing to capture strong isothermal shocks has been suggested in several papers in the literature (e.g. Price & Federrath 2010; Hubber et al. 2011), where values of the artificial viscosity parameters larger than the canonical values of $\alpha_{AV} = 1$ and $\beta_{AV} = 2$ are required to capture strong shocks. Our short study shows that this is only really an issue in strong isothermal shocks and could in part be down to the mathematical form of the mean density in the SPH artificial dissipation equations (equations 11 and 12). The standard choice of $\rho = \frac{1}{2}(\rho_i + \rho_j)$ is motivated to ensure the added dissipation obeys conservation laws, such as conservation of momentum. However, this form tends to reduce the effective artificial viscosity in shocks with high compressibility where there is a high-density contrast near the shock surface. The harmonic mean reverses this by biasing the required

viscosity to the lower density component. Since it is usually the low-density component of the inflow that must be ‘slowed-down’ at the shock surface, it follows that it may be more prudent to bias the effective viscosity to the lower density material. Using the harmonic mean therefore allows standard artificial viscosity to capture highly compressible isothermal shocks.

3.1.4 Cooling shocks

Fig. 3 shows the temperature and density profiles of cooling shocks for both SPH and finite volume simulations with $\mathcal{M}' = 32$ and $A = 256$. We only consider these values because of the overlap with isothermal shocks for very high values of A . The semi-analytical solution (see Appendix A) is also plotted for reference. At the initial shock interface, the shock obeys the adiabatic shock jump conditions reaching a density $\rho \sim 4$ and peak temperature $T \sim 180$. The post-shock gas then cools according to equation (13) to the equilibrium temperature, $T_{EQ} = 1$ at a density $\rho \sim 10^3$. The size of the cooling region for these initial conditions and cooling law is about $\lambda_{COOL} \sim 0.075 \sim 1/13$ (see Fig. 3a; red dotted line).

For the finite volume code, we perform simulations at three different resolutions, $\Delta x = \frac{1}{256}$, $\frac{1}{64}$ and $\frac{1}{16}$. We find from our simulations that resolving the cooling region by four or more grid cells seems adequate to allow the full shock to be captured. The temperature profile of the shock (Fig. 3a) shows that for $\lambda_{COOL} \gg 4\Delta x$, the peak temperature of the shock is correctly captured and the width of the cooling region also matches the semi-analytical solution (red dotted line). For the lowest resolution case that can still capture the cooling region ($\Delta x = 1/64$), the cooling region is broadened a little but this is not unexpected for a feature only 5–6 grid cells thick. The density profiles of the shock (Fig. 3d) show that the well-resolved cases also capture the correct density profiles, with the just-resolved case broadening the density profile also.

For SPH simulations, we simulate cooling shocks using both the arithmetic and harmonic means with $\alpha_{AV} = 1$ at initial resolutions $\Delta x = \frac{1}{32}$, $\frac{1}{4}$ and 2. Unlike the finite volume code, the smoothing length and resolution change as the density of the shock structure evolves. We note three key resolutions: the pre-shock

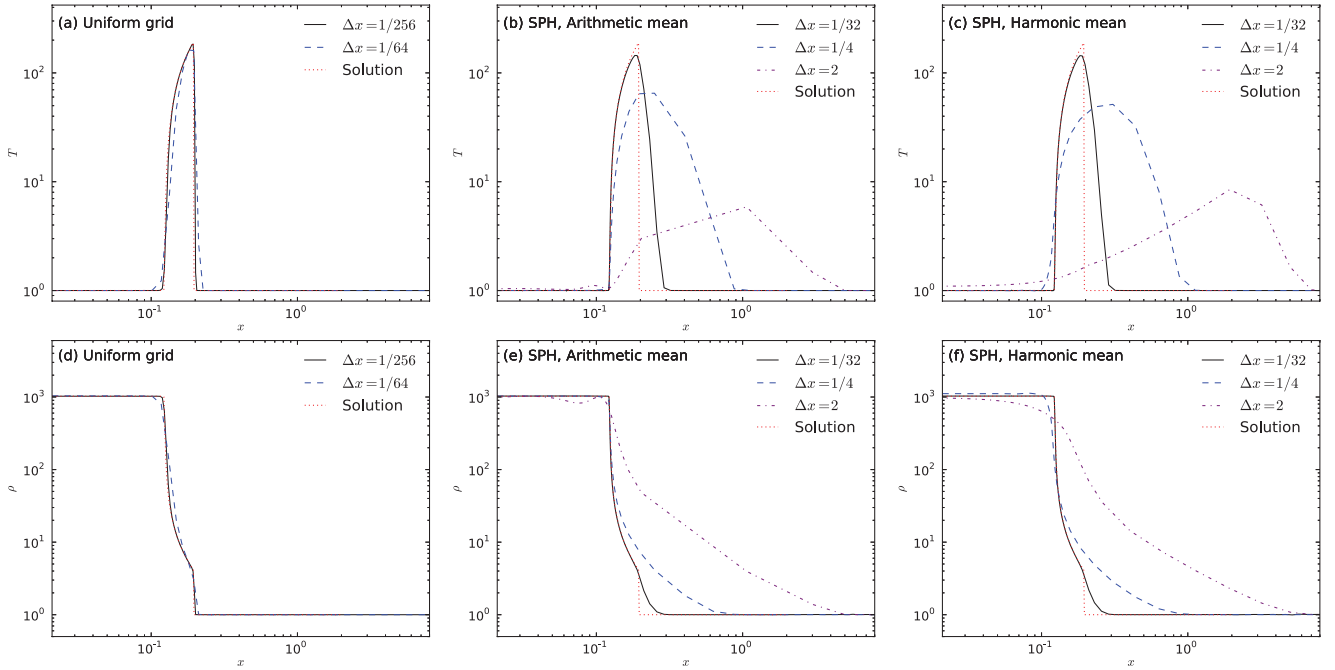


Figure 3. Simulations of cooling shocks with $\mathcal{M}' = 32$ with uniform grid and SPH at $t = 4$; shock temperature using (a) uniform grid, (b) SPH with the arithmetic mean density and (c) SPH using the harmonic mean density; shock density profiles using (d) uniform grid, (e) SPH with the arithmetic mean density and (f) SPH using the harmonic mean density. The shock solution derived in Appendix A is also shown.

resolution ($h \sim \Delta x$); the adiabatic-shock resolution ($h \sim \frac{1}{4} \Delta x$) and the isothermal-phase resolution ($h \sim \frac{1}{1000} \Delta x$). For the highest resolution case, the peak temperature and cooling region width (Fig. 3b) are well modelled by the SPH code. The most notable numerical artefact of reducing the resolution is that the peak temperature is less well resolved and the shock becomes broader extending into the pre-shock region. This can also be seen in the density profile (Fig. 3e) where the SPH density is higher in the pre-shock regions. For the lowest resolution case ($\Delta x = 2$), we begin to see evidence of post-shock oscillations in the temperature and density profiles. At this resolution, we can consider the cooling region as severely under-resolved to the extent that we cannot model the cooling correctly. If the resolution were decreased further, then the shock becomes more and more like the pure isothermal shock with similar numerical artefacts. As with the pure isothermal shocks, the harmonic mean variant of the artificial viscosity allows the shock to be captured without significant post-shock oscillations, even when the cooling region is under-resolved (Figs 3c and f).

These results lead to similar conclusions to those by Creasey et al. (2011), who suggest the need for a resolution criteria for cooling shocks for both finite volume and SPH codes to ensure cooling shocks are modelled correctly. In our case, moderate under-resolution of the cooling region leads to a broader shock, but no problematic numerical effects. More severe under-resolution of the cooling region leads to the same problems as those resulting from purely isothermal shocks as described above. For both methods, minor alterations to the standard algorithms can reduce these numerical problems.

3.2 Non-linear thin-shell instability

The non-linear thin-shell instability (hereafter NTSI; Vishniac 1994) occurs when two colliding streams of gas form a shock along a non-planar boundary. We consider an interface between the two flows as a sinusoidal boundary e.g. $x_{\text{BOUNDARY}} \sim A \sin(ky)$, where

A is the boundary displacement and k is the wavenumber of the sinusoid. The evolution of the shock interface can evolve due to a number of competing effects (See Vishniac 1994, for a detailed analysis), which can decrease or increase the amplitude of the sinusoidal displacement. If the amplitude of the boundary displacement becomes comparable to, or greater than, the thickness of the shock, then this shape can effectively ‘funnel’ material towards the extrema of the sinusoid. This leads to the growth of density enhancements as more material flows into the shock, as well as a growth in the amplitude of the boundary displacement, which causes the interface to ‘bend’ more. For small displacements, the growth rate of the instability is $\sim c_s k (A k)^{1/2}$, where c_s is the sound speed of the shocked gas. The NTSI has only been simulated numerically by a few authors (e.g. Blondin & Marks 1996; Klein & Woods 1998; Heitsch et al. 2007).

3.2.1 Initial conditions

We model the NTSI with two uniform density gas flows with the same initial density ($\rho = 1$), pressure ($P = 1$) and ratio of specific heats ($\gamma = 5/3$). The initial velocity profile is

$$v_x(x, y) = \begin{cases} +\mathcal{M}' c_0 & x < A \sin(ky), \\ -\mathcal{M}' c_0 & x > A \sin(ky), \end{cases} \quad (17)$$

where $A = 0.1$ is the amplitude of the sinusoidal boundary perturbation, $k = 2\pi/\lambda$ is the wavenumber of the perturbation, $\lambda = 1$ is the perturbation wavelength, c_0 is the sound speed of the unshocked gas and $\mathcal{M}' = 2$. We set the y -velocity, $v_y = 0$ everywhere initially. The initial velocities are then smoothed in the same manner as the shock tube tests (Section 3.1.1, equation 15). One caveat is that we model the gas adiabatically, not isothermally as originally considered by Vishniac (1994). Although this will lead to the instability growing on a slightly different time-scale, we are principally concerned with comparing the two numerical methods than comparing to theory.

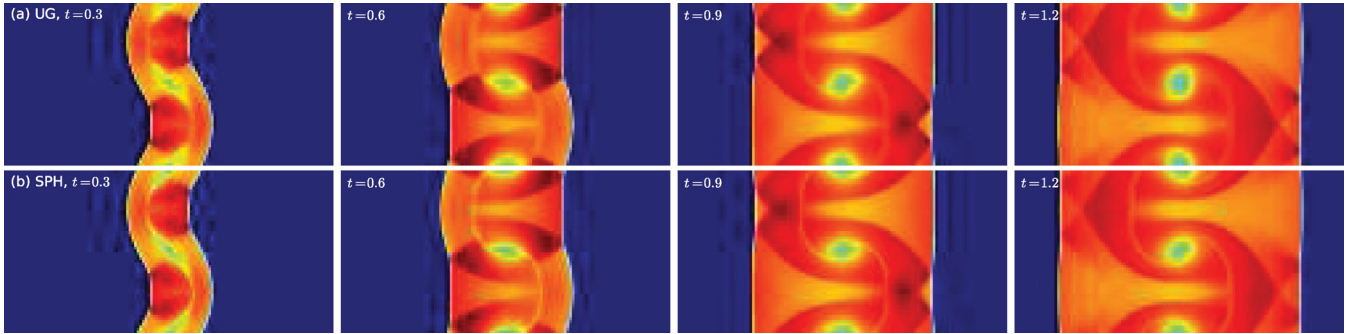


Figure 4. Development of the non-linear thin shell instability for a $\mathcal{M}' = 2$ shock with a $\lambda_y = 1$, $A = 0.1$ boundary perturbation for (a) MG with a 1280×128 uniform grid, and (b) SEREN with 640 000 particles using conservative SPH with the quintic kernel and the Wadsley et al. (2008) artificial conductivity. The columns from left to right show the instability at times $t = 0.3, 0.6, 0.9$ and 1.2 . Each subfigure shows the density field (blue: low density; red: high density) in the region $-1 < x < +1, 0 < y < 1$.

The computational domain extends between the limits $-5 < x < 5$ and $0 < y < 1$ with open boundaries in the x -dimension and periodic boundaries in the y -dimension. Both codes use the standard algorithms and parameters described in Section 2 for this test. For the finite volume code, we use $160 \times 16, 320 \times 64$ and 1280 uniform grid cells. With the AMR simulations, we use initially 160×16 with up to four refinement levels. For the SPH simulations, we initially set-up particles by relaxing a glass from 10 000, 40 000, 160 000 and 640 000 particles.

3.2.2 Simulations

We model the NTSI using both finite volume and SPH with different code options and resolutions in order to study the development of the instability under different conditions and to compare the convergence with resolution of the two codes. For the AMR code, we perform simulations using both a uniform grid, and with five levels of refinement. For the SPH code, we model the NTSI with both the M4 and quintic kernels, and also with and without an artificial conductivity term (Wadsley et al. 2008). We model the growth of the instability and subsequent complex gas-flow until a time of $t = 1.2$.

Fig. 4 shows the time evolution of the density of the gas flow as the NTSI develops, saturates and evolves into a complex density structure for the highest resolution AMR (Fig. 4a) and SPH (Fig. 4b) simulations. While there is at first no shock due to the initial uniform density, this quickly forms from the above initial conditions. The NTSI develops rapidly since the sinusoidal boundary amplitude is comparable to the shock thickness. At $t = 0.3$ (Fig. 4; column 1), we can see that the instability has already developed creating two density enhancements near the concave sections of the boundary, where material is funnelled to from the inflowing gas. By $t = 0.6$ (column 2), the instability has already saturated such that the initial sinusoidal interface has been enhanced by bending modes to the point where the amplitude is comparable to the wavelength of the interface. A complex sinusoidal density pattern containing a lower density cavity at the centre, along with a lower density filament which defines the original interface of the shock (this is likely a wall-heating effect which is retained in the latter evolution). We also note that as the instability saturates, the contact layer between the low-density inflowing material and the shocked region becomes more planar as the ‘feedback’ of material from the shocked region fills out this cavity and effectively dampens the generation of any future instability. The AMR and SPH results are nearly identical with only small noticeable deviations which will be discussed later.

Fig. 5 shows the density structure of the $\mathcal{M}' = 2$ NTSI at a time $t = 1.2$ using both AMR and SPH with various different options and resolutions. For the very lowest resolution finite volume simulations on a uniform with 160×16 cells² (Fig. 5a, column 1), the main density enhancements due to the focusing from the sinusoidal boundary are apparent. There is not enough resolution to adequately represent the more complex density structures. As the resolution is increased (columns 2–4), the simulation converges towards the complex density structure described earlier. When using AMR (Fig. 5b), the overall density structure is the same as the finite volume code with a uniform mesh. The only noticeable difference is that some of the fine structure is a little more diffuse due to numerical diffusion across different refinement levels.

For SPH simulations of the NTSI using the M4 and quintic kernels with and without artificial conductivity (Figs 5c–f), the lowest resolution simulations (column 1) clearly show the generation of the principle large-scale density structure, including the two density enhancements at the top-left and bottom-right of each panel. However, the density enhancements are not as strong as the finite volume codes for the lowest resolution. As the resolution is increased for each set of options, the simulations clearly converge with each other and with the uniform and AMR grid solutions. The principle differences lie within the small low-density filament that lies at the original contact point between the two flows due to wall heating, and the low-density cavity in the middle of the domain. The filament is much more prominent in the SPH case; although both finite volume and SPH experience wall-heating problems, artificial diffusion causes this feature to be smeared out in finite volume codes as the simulation progresses. SPH on the other hand, has no such in-built diffusion and source of dissipation must explicitly added. The artificial conductivity reduces this effect a little, but it is still extremely prominent, particularly for the lower resolutions. The other noticeable difference is the simulations with the M4 kernel have more noise in the otherwise smooth density fields, and some of the sharp features prominent in the finite volume code are more diffuse. The simulations with the quintic kernel, despite having formally lower resolution, are more sharp than the corresponding M4 simulations. However, the fundamental features of the evolution of the NTSI are the same in all simulations regardless of the details of the SPH implementation. This is because the NTSI is principally a

² We note that this is the lowest resolution possible since any smaller resolution would mean the sinusoidal boundary would not be resolved and therefore there would be no instability.

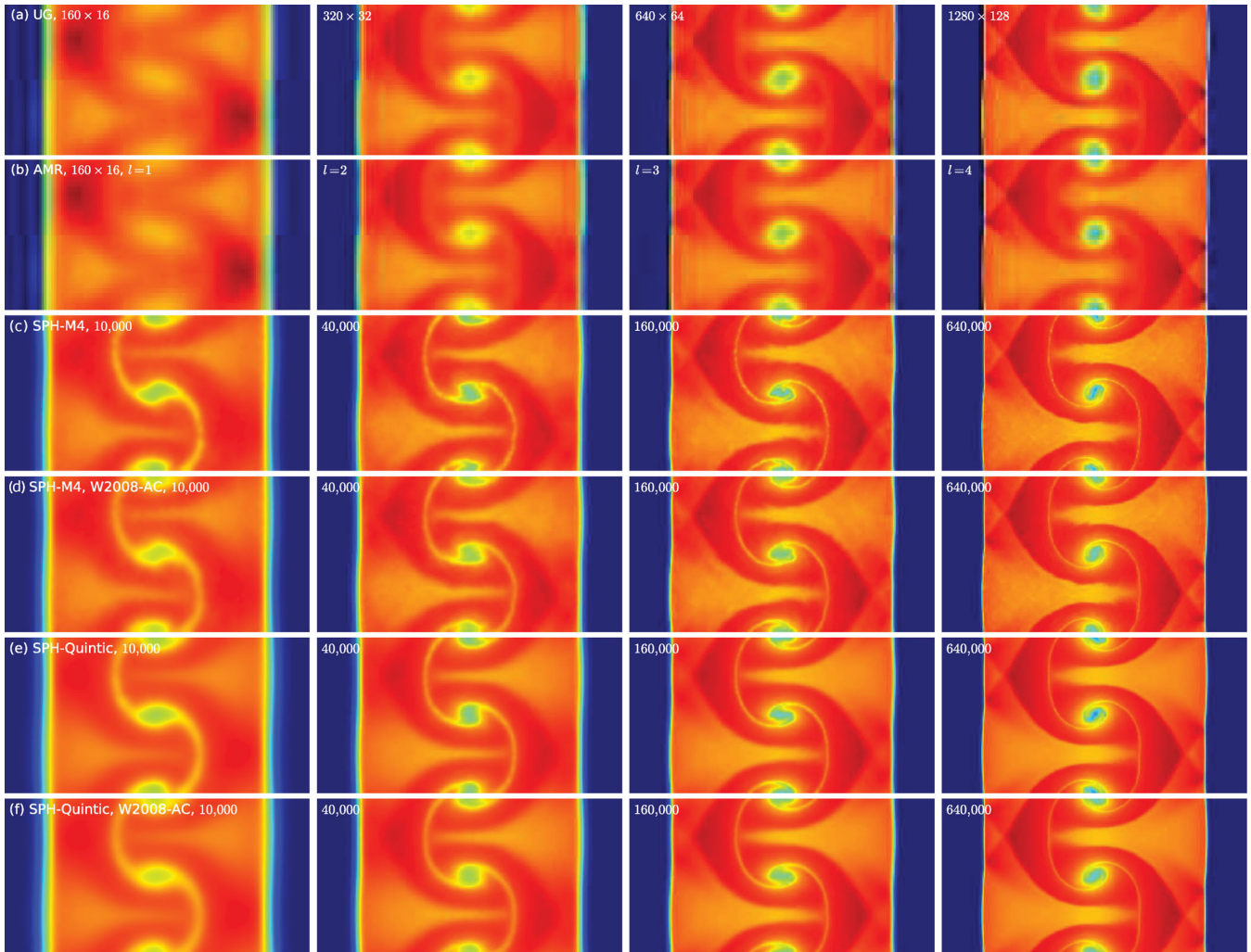


Figure 5. The density structure of the $\mathcal{M}' = 2$ non-linear thin shell instability in the range $-1 < x < +1$, $0 < y < 1$ at a time $t = 1.2$ modelled with (a) MG using uniform grid, (b) MG using AMR with 1, 2, 3 and 4 refinement levels, (c) SEREN using the M4 kernel, (d) SEREN using the M4 kernel and the Wadsley et al. (2008) conductivity, (e) SEREN using the quintic kernel, (f) SEREN using the quintic kernel and the Wadsley et al. (2008) conductivity. The left-hand column shows the NTSI using the smallest resolution (160×16 cells for the finite volume code and $N = 10\,000$ for the SPH code) with increasing resolution moving right to the highest resolution (1280×128 for the finite volume code and $N = 640\,000$ particles for the SPH code). The AMR simulations have the same equivalent resolution as the corresponding uniform grid simulation in the above row. Each subfigure shows the density field (blue: low density; red: high density).

large-scale instability generated by large inflows. Therefore, noise and low accuracy do not affect the bulk evolution.

3.3 Kelvin–Helmholtz instability

The Kelvin–Helmholtz instability (hereafter KHI) is a classical hydrodynamical instability generated at the boundary between two shearing fluids which can lead to vorticity and mixing at the interface. It has been modelled extensively in recent years by various authors (e.g. Agertz et al. 2007; Price 2008; Junk et al. 2010; Springel 2010; Valcke et al. 2010) to compare the ability of finite volume codes, and in particular SPH, to model such mixing processes. It was first used in this context by Agertz et al. (2007) to highlight the inability of standard SPH codes to model mixing between shearing layers when there is a discontinuity. Agertz et al. (2007) demonstrate that in standard SPH implementations, the two fluids exhibit an artificial repulsion force on each other, even when in pressure equilibrium, which inhibits the two fluids from interacting and thus preventing the KHI from developing.

Price (2008) explained that the specific internal energy discontinuity at the density interface was responsible for a spurious surface tension effect that ‘repulsed’ the two fluids. He suggests that this is because of the inability of SPH to correctly model discontinuities due to errors in the particle approximation and that all quantities in SPH should include explicit dissipation/diffusion terms in order to be ‘smear out’ the discontinuity over several smoothing lengths. This is demonstrated by including an additional artificial conductivity term, often ignored in most SPH implementations, which allows the KHI to develop. Price (2008) also discusses that due to SPH’s Lagrangian nature, the specific entropy (measured by the entropic function $A \equiv P/\rho^\gamma$) of a fluid is conserved in adiabatic expansion or contraction. Therefore explicit dissipation or diffusion terms are also required to allow entropy mixing. Otherwise, the two fluids form an oily ‘lava-lamp’ effect with no true mixing or exchange between the two.

There are also alternative derivations of SPH that can help solve the discontinuity problem. Read et al. (2010) suggested a new set of SPH fluid equations, a new smoothing kernel function and the

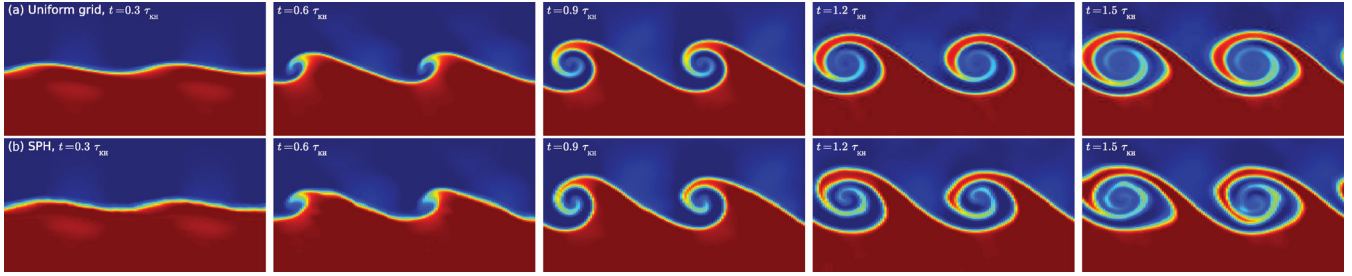


Figure 6. Development of the Kelvin–Helmholtz instability with a 2 : 1 density contrast using (a) MG with a 256×256 uniform grid, and (b) SEREN with 195 872 particles using conservative SPH with the quintic kernel and Price (2008) artificial conductivity. The columns from left to right show the development of the instability at times $t = 0.3\tau_{\text{KH}}$, $0.6\tau_{\text{KH}}$, $0.9\tau_{\text{KH}}$, $1.2\tau_{\text{KH}}$ and $1.5\tau_{\text{KH}}$.

use of more neighbours. Their ‘optimized SPH’ uses a smoothed-pressure term that effectively smoothes out the specific internal energy discontinuity and therefore reduces the effective repulsive force. Cha et al. (2010) also showed that Godunov SPH, a Godunov-type SPH scheme using Riemann solvers, intrinsically smoothes specific internal energy discontinuities in the momentum and energy equations, and can model the KHI without any additional dissipation terms.

While finite volume codes can model the KHI without any explicit dissipation terms, numerical diffusion due to advection can provide some unavoidable mixing at the grid-scale. Springel (2010) used the KHI test amongst others to demonstrate that static finite volume codes can have problems dealing with some hydrodynamical processes when the fluid is moving with a large supersonic advection velocity relative to the grid. He demonstrated that if the advection velocity was set high enough, the KHI would not form in the fluid and instead, excessive diffusion would dominate the evolution of the fluid (preventing the generation of almost all fluid instabilities, not just the KHI). However, Robertson et al. (2010) have argued that the problem can be prevented by including sufficiently high resolution for high Mach number advection velocities. This problem can therefore in principle be greatly reduced in AMR codes that use appropriate mesh refinement criteria. We do not consider this problem with the finite volume code further in this paper.

3.3.1 Initial conditions

Analysis of the linear growth is given in many classical textbooks and papers (e.g. Chandrasekhar 1961; Junk et al. 2010). Following Price (2008), we model both a 2 : 1 density contrast and a 10 : 1 density contrast. The two fluids are separated along the x -axis and have a x -velocity shear, but are in pressure balance with $P = 2.5$. The ratio of specific heats is $\gamma = 5/3$. Fluid 1 ($y > 0$) has a density $\rho_1 = 1$ and x -velocity $v_1 = 0.5$. Fluid 2 ($y < 0$) has a density ρ_2 ($=2$ or 10) and x -velocity $v_2 = -0.5$. The velocity perturbation in the y -direction is given by

$$v_y = w_0 \sin\left(\frac{2\pi x}{\lambda}\right) \left\{ \exp\left[-\frac{(y-y_1)^2}{2\sigma^2}\right] + \exp\left[-\frac{(y-y_2)^2}{2\sigma^2}\right] \right\}, \quad (18)$$

where $\lambda = 0.5$ and $y_1 = 0.25$ and $y_2 = -0.25$ are the locations of the shearing layers between the two fluids. The computational domain is $-0.5 < x < 0.5$ and $-0.5 < y < 0.5$ with periodic boundaries in both the x -dimension and y -dimension. The growth time-scale,

τ_{KH} , of the KHI in the linear regime is

$$\tau_{\text{KH}} = \frac{(\rho_1 + \rho_2)}{\sqrt{\rho_1 \rho_2}} \frac{\lambda}{|v_2 - v_1|}. \quad (19)$$

For the 2 : 1 density contrast, $\tau_{\text{KH}} = 1.06$, and for the 10 : 1 density contrast, $\tau_{\text{KH}} = 1.74$. We follow the evolution of the KHI until a time of $t = 2\tau_{\text{KH}}$ using both MG and SEREN, beyond the linear growth of the instability and into the non-linear regime where vorticity develops.

We model both KHI at various resolutions. For the finite volume code, we model both the 2 : 1 and 10 : 1 instabilities with 32×32 , 64×64 , 128×128 and 256×256 uniform grid cells. When using AMR, these are the maximum effective resolutions of the simulations. For the SPH simulations, we set-up each part of the fluid as a separate cubic lattice arrangement of particles. For the $\rho = 1$ fluid, we set-up the particles on 44×22 , 88×44 , 180×90 and 360×180 grids for the different resolution tests. For the $\rho = 2$ fluid, we set-up the particles on 64×32 , 128×64 , 256×128 and 512×256 grids. For the $\rho = 10$ fluid, we set-up the particles on 140×70 , 280×140 , 568×284 and 1136×568 grids. The masses for the particles in each density fluid are selected to give the required average density. Therefore, the masses of the SPH particles in the two regions are not necessarily the same (but are as close as possible while maintaining a uniform grid of particles on each side). We set-up the thermal properties of the gas to give pressure equilibrium across the interface. We first calculate the SPH density from equation (6), and then calculate the specific internal energy, $u_i = P/\rho_i/(\gamma - 1)$. An initially smoother internal energy discontinuity helps to minimize the repulsive effects at the boundary between the two fluids (Cha et al. 2010).

3.3.2 Simulations

We model both the 2 : 1 and 10 : 1 density contrast KHI using both AMR and SPH with a variety of different options and resolutions to assess the effect of both on the development of the instability. For the AMR simulations, we perform simulations with both a uniform grid, and with four levels of refinement. For the SPH simulations, we model the KHI with both the M4 and quintic kernels, and also with and without the artificial conductivity terms advocated by both Price (2008) and Wadsley et al. (2008). We follow the growth of the instability until a time $t = 1.5\tau_{\text{KH}} = 1.59$ for the 2 : 1 instability and $t = 1\tau_{\text{KH}}$ for the 10 : 1 instability. Fig. 6 shows the development of the 2 : 1 instability at five successive time snapshots for the highest resolution AMR and SPH simulations. Figs 7 and 8 show the development of the KHI for four different resolutions (columns 1–4, increasing resolution to the right) with these various combinations of options for both the finite volume and SPH codes.

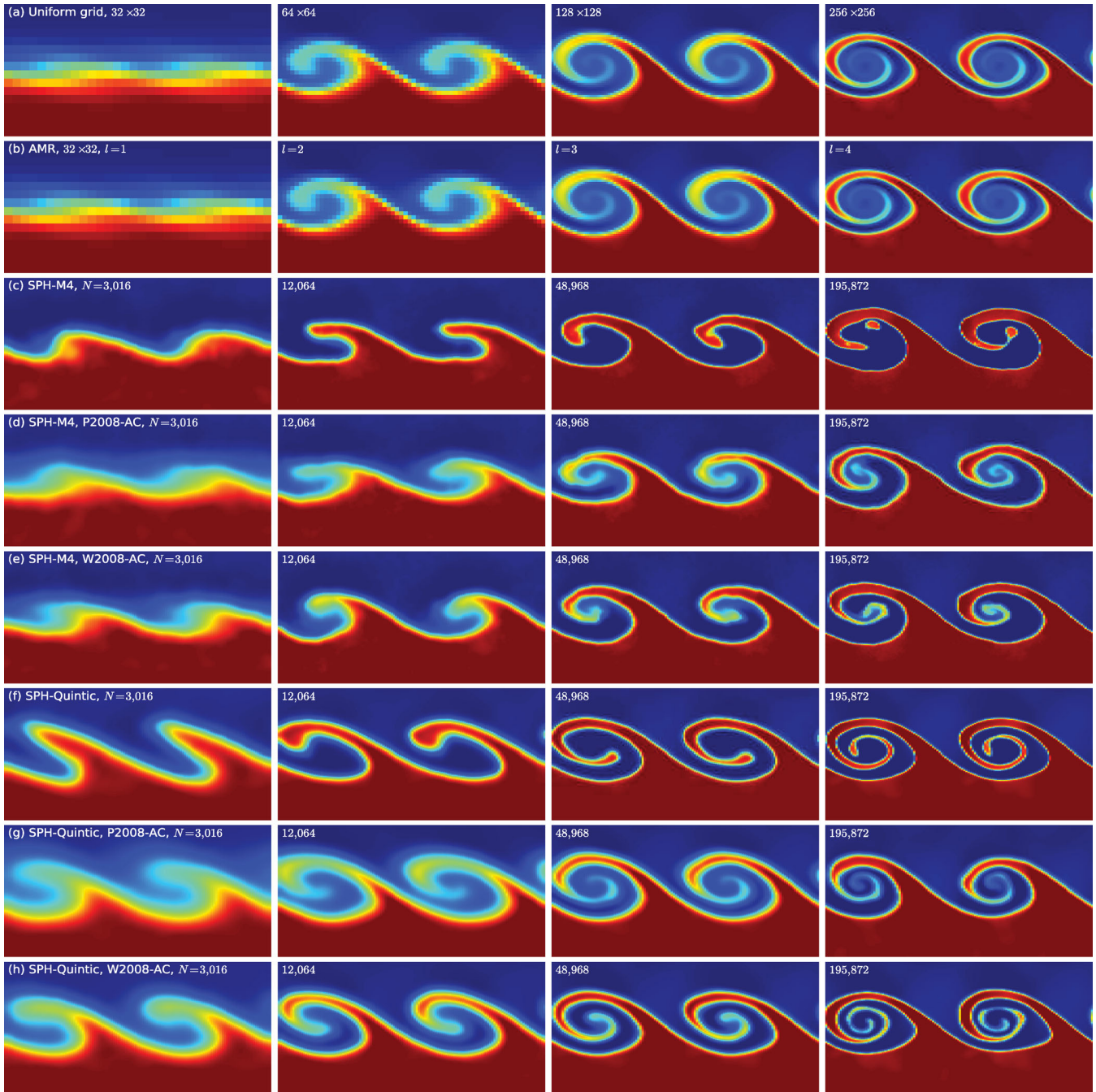


Figure 7. The density structure of the 2:1 Kelvin–Helmholtz instability at a time $t = 1.5 \tau_{KH} = 1.59$ modelled with (a) MG using uniform grid, (b) MG using AMR with five levels of refinement, (c) SEREN using the M4 kernel, (d) SEREN using the M4 kernel and the Price (2008) artificial conductivity, (e) SEREN using the M4 kernel and the Wadsley et al. (2008) conductivity, (f) SEREN using the quintic kernel, (d) SEREN using the quintic kernel and the Price (2008) artificial conductivity, (e) SEREN using the quintic kernel and the Wadsley et al. (2008) conductivity. The left-hand column shows the KHI using the smallest resolution (32×32 cells for the finite volume code and $N = 3016$ for the SPH code) with increasing resolution moving right to the highest resolution (256×256 for the finite volume code and $N = 195\,872$ particles for the SPH code). Note that we only show the top half of the computational domain ($y > 0$) due to the symmetry of the initial conditions. Each subfigure shows the density field (blue: low density; red: high density).

For the very lowest resolution using the finite volume code with 32×32 grid cells (Fig. 7a, column 1), the instability grows in the linear regime with approximately the correct time-scale, but there is insufficient resolution to model small-scale vorticity and therefore, the instability stalls and does not proceed into the non-linear regime. Using 64×64 cells (Fig. 7a, column 2), there is now enough resolution to model vorticity, and the instability proceeds

into the non-linear regime generating a partial spiral vortex at the shearing interfaces. We note that this agrees with the previous result by Federrath et al. (2011) who find that mesh codes cannot adequately resolve vorticities with less than ~ 30 grid cells. As we increase the resolution further to 128×128 grid cells (Fig. 7d) and 256×256 grid cells (Fig. 7e), the general effect of increasing resolution is to allow more highly detailed spiral structure to be

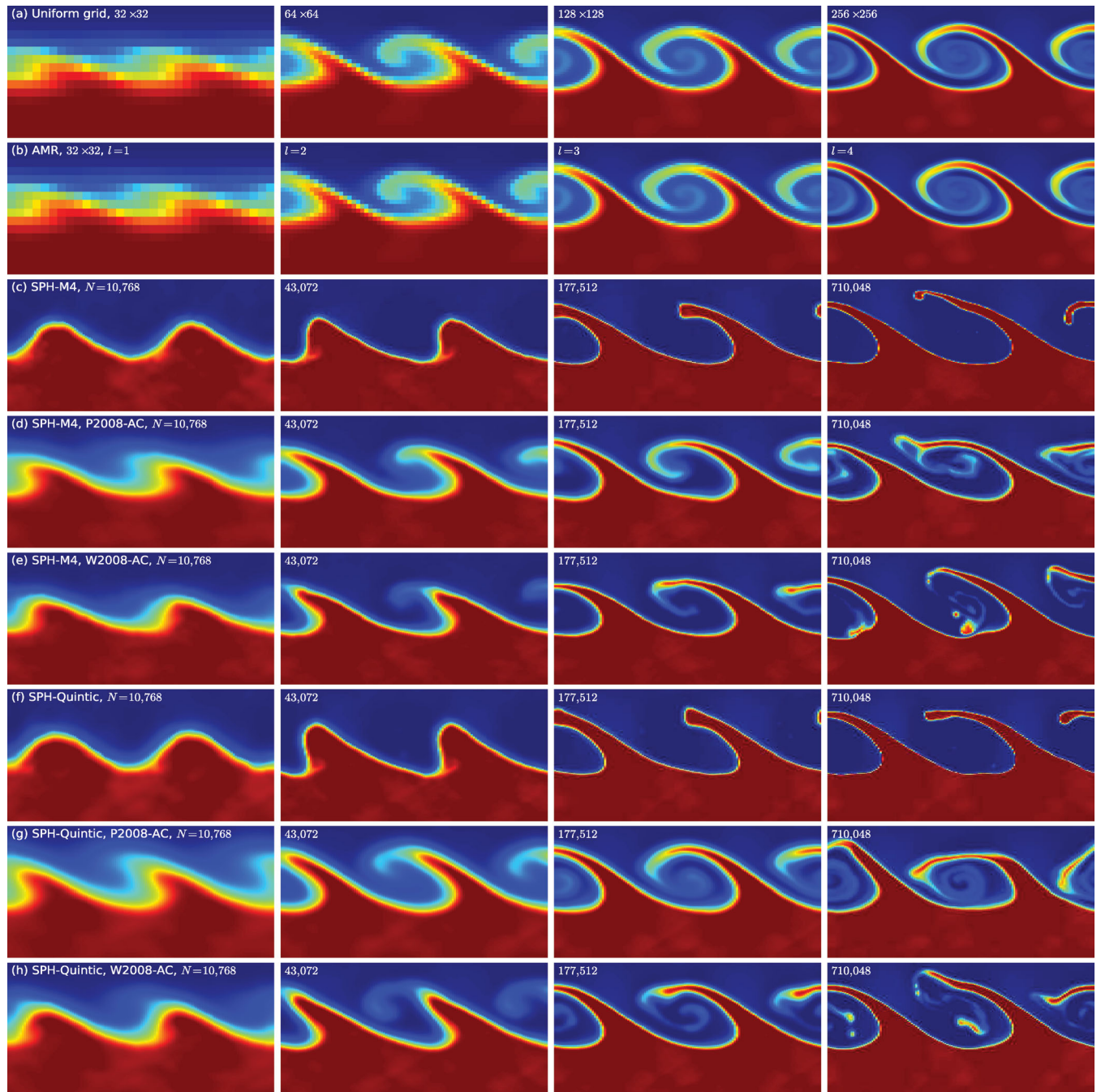


Figure 8. The density structure of the 10 : 1 KHI at a time $t = \tau_{\text{KH}} = 1.74$ modelled with (a) MG using uniform grid, (b) MG using AMR, (c) SEREN using the M4 kernel, (d) SEREN using the M4 kernel and the Price (2008) artificial conductivity, (e) SEREN using the M4 kernel and the Wadsley et al. (2008) conductivity, (f) SEREN using the quintic kernel, (d) SEREN using the quintic kernel and the Price (2008) artificial conductivity, (e) SEREN using the quintic kernel and the Wadsley et al. (2008) conductivity. The left-hand column shows the KHI using the smallest resolution (32×32 cells for the finite volume code and $N = 10\,768$ for the SPH code) with increasing resolution moving right to the highest resolution (256×256 for the finite volume code and $N = 710\,048$ particles for the SPH code). Note that we only show the top half of the computational domain ($y > 0$) due to the symmetry of the initial conditions. Each subfigure shows the density field (blue: low density; red: high density).

resolved in the simulation. The general evolution of the instability (e.g. the growth time-scale, the size of the spiral vortex) is converged by this point. Increasing the resolution further can lead to secondary instabilities which are seeded by the grid. In principle, these secondary instabilities can be suppressed by using a physical viscosity which has a dissipation length scale independent of resolution.

For the SPH simulations using the M4 kernel (Figs 7c–e), the lowest resolution simulations show little evidence for the generation of vorticity. SPH without conductivity demonstrates some growth of the seeded perturbation in the distortion of the interface, similar to the lowest resolution finite volume simulations. When using either of the two conductivity options, the instability appears to be dominated by the extra dissipation and noise at the interface. For

the no conductivity simulations, increasing the resolution increases the degree that the instability grows into generating a spiral vortex. Because of the lack of any explicit entropy mixing source (except the small contribution from artificial viscosity), the instability grows into longer finger-like structures that protrude into the adjacent fluid. At the highest resolution, the finger forms one complete spiral but still does not mix with the second fluid. If we include artificial conductivity, the fluid can readily mix and generate vorticity similar in structure to the finite volume simulations.

Fig. 8 shows the density snapshot at a time $t = 1 \tau_{KH} = 1.74$ for the 10:1 KHI for the same combination of options as the 2:1 case. In principle, the 10:1 KHI is a sterner test for SPH since there is a much larger particle number gradient at the fluid interface which leads to a larger potential summation noise due to the asymmetry in the kernel sampling. As can be seen in Figs 8(c) and (f), the SPH simulations, using both the M4 and quintic kernel but without artificial conductivity, reproduce the growth of the perturbation on roughly the correct time-scale, but do not generate vorticity or mixing to an even lesser degree than the 2:1 KHI. This is primarily due to the surface tension effects at the interface being even stronger than the 2:1 case and therefore suppressing any vorticity. As we add either kinds of artificial conductivity to the SPH simulations, then as with the 2:1 case, we generate vorticity and mixing following a similar morphology to the finite volume code evolution. Including artificial conductivity allows SPH to model the instability correctly including mixing. We note that at higher resolutions (710048 particles), small-scale wavelengths seeded by SPH noise begin to corrupt the principle instability mode.

3.3.3 Mixing in SPH

Our convergence test of the KHI reveals several important conclusions regarding comparisons between SPH and AMR codes.

First, as is already known, there are clearly significant numerical effects in SPH (namely in this case the artificial repulsion force between fluids with different specific entropies) which can inhibit the growth of hydrodynamical instabilities. These can be mitigated to an extent by increasing the number of neighbour (via using a larger kernel such as the quintic kernel) and to a lesser degree by increasing the resolution. However, as the 10:1 KHI demonstrates, the degree to which increasing resolution and neighbour number helps is dependent on the size of the discontinuity and cannot guarantee any degree of convergence for the general case. Therefore special treatment (such as artificial conductivity) is required to suppress unwanted numerical effects.

Secondly, once the spurious numerical effects have been addressed, our convergence study shows that both the finite volume code and the SPH code can agree very well and demonstrate similar evolution and convincing convergence with increased resolution, although eventually both codes will diverge due principally to noise-seeded asymmetries in the SPH simulations leading to the growth of other small-scale modes. Although the sources of diffusion/dissipation are different (finite volume: advection errors; SPH: artificial conductivity), the instabilities in the two codes agree in almost every sense (i.e. growth time-scale, physical size of spirals, number of spirals in vortex).

Thirdly, regarding the SPH simulations, comparisons between the SPH simulations with conductivity using either the M4 kernel or the quintic kernel demonstrate that in some cases, accuracy (in the form of reduced noise using more neighbours) can be more

important than resolution. Formally, the resolution of the quintic kernel simulations is lower than that of the corresponding M4 kernel simulations since it contains fewer kernel volumes (approximately half). Despite having less resolution, the quintic kernel simulations appear well converged with the finite volume simulations. Although we do not advocate using the quintic kernel based solely on these results, this demonstrates the need for users of SPH to also consider using larger kernels when testing new algorithms in SPH, as well as resolution-convergence studies.

4 DISCUSSION

The aim of our suite of comparison simulations is to examine how well finite volume and SPH methods converge with each other, what numerical issues affect convergence and what is their relative performance when converged. First we will discuss some of the known issues with both methods in the context of our simulations. Then we will examine a number of issues on the relative accuracies and resolutions of both methods. We note that there is an emphasis on SPH in this paper since SPH is expected to perform more poorly than finite volume in purely hydrodynamical tests such as those in this paper.

4.1 Accuracy

The accuracy of a numerical hydrodynamics scheme is the precision to which the solution of the original fluid equations can be determined. This is affected by various factors, such as how the fluid is discretized, how the gradients or fluxes of fluid quantities are calculated and how those quantities are numerically integrated in time. The accuracy is often parametrized by the *order* of the scheme. If the scheme uses the first spatial gradient to construct quantities, it is said to be *spatially first order* and the errors in spatial quantities are of order $\mathcal{O}(\Delta x^2)$, where Δx is the spacing between fluid elements. If the scheme uses also the second spatial gradient, then it is said to be *spatially second order*, and the errors are of order $\mathcal{O}(\Delta x^3)$. Another important aspect that determines the accuracy is the *consistency*. If a scheme can calculate a linear gradient exactly as $\Delta x \rightarrow 0$, then the scheme is said to have *first-order consistency*. If it can calculate a second-order gradient exactly, then it has *second-order consistency*. For example, a numerical scheme may use linear gradients to calculate terms, and therefore be spatially first order, but may not correctly calculate these gradients and so therefore does not have first-order consistency.

4.1.1 Finite volume code accuracy

In finite volume codes, the domain is usually divided into equal-volume cells, at least in Cartesian coordinates, but this is not strictly necessary. However, variable mesh spacing makes it more expensive to ensure high-order accuracy and also leads to errors in the shock conditions when shock-capturing is used. AMR codes overcome this problem by using a mesh that is locally uniform and refining where necessary, such as in the neighbourhood of a shock. This means that shocks always propagate through a uniform grid. It is also relatively easy to ensure high order at boundaries between coarse and fine grids.

Note that although most modern upwind codes are second order in smooth regions, Godunov's theorem (Godunov 1959) tells us that a code that is second order everywhere cannot be monotonic in regions where there are sharp changes in the gradients, such as

shocks. It is therefore necessary to use a non-linear switch that reduces the scheme to first order in such regions. In any case, all shock-capturing codes are first order if the flow contains shocks, however, it is still worth using second order in smooth regions since this leads to faster convergence.

4.1.2 SPH code accuracy

The accuracy of SPH is less well defined than with finite volume codes. SPH represents a solution variable, A , by computing the kernel-weighted volume integral

$$\langle A(\mathbf{r}) \rangle = \int A(\mathbf{r}') W(|\mathbf{r} - \mathbf{r}'|, h) dV. \quad (20)$$

One can show that, for reasonable kernels, the convergence is $O(h^2)$ (Gingold & Monaghan 1982), so that h is equivalent to the mesh spacing in a second-order finite volume code. Also, kernels are expected to have the property that $W(|\mathbf{r} - \mathbf{r}'|, h) \rightarrow \delta(|\mathbf{r} - \mathbf{r}'|)$ as $h \rightarrow 0$. Therefore, equation (20) has at least first-order consistency. However, SPH discretizes the integral by splitting the fluid into discrete mass elements of volume $dV = m/\rho$ into a summation of the form

$$\langle A(\mathbf{r}) \rangle = \sum_{j=1}^{N_n} m_j \frac{A_j}{\rho_j} W(|\mathbf{r} - \mathbf{r}_j|, h), \quad (21)$$

where N_n is the number of neighbouring particles, A_j is the value of A of particle j . This approximation introduces a discretization error into every SPH sum which is dependent on the number of neighbouring particles and the distribution of particles inside the smoothing kernel, but independent of the underlying fluid quantities that we are trying to solve. Even for a constant function with no spatial gradients, i.e. $A(\mathbf{r}) = \text{const}$, equation (21) will not return this constant value unless $\sum_i \{m_i W_i/\rho_i\} = 1$ exactly, which is not guaranteed in general. Therefore, standard SPH does not even have zeroth-order consistency (See Cha et al. 2010, for a more detailed discussion).

For a random/disordered distribution of particles, the discretization error is Poissonian and scales as $1/\sqrt{N_n}$. However, SPH tends to evolve the particles into a minimum-energy, glass-like lattice in subsonic flows. Niederreiter (1978) has shown that the error in such lattice configurations scales as $1/N_n \log N_n$. Since the particle positions are determined by the integration scheme, we do not have direct control unless we employ a particle re-mapping scheme, such as in ‘regularized SPH’ (Børve, Omang & Trulsen 2001). In principle, we could obtain more control over the discretization error by fine-tuning the number of neighbours (via the smoothing length) where required. For small N_n , the discretization error will dominate the total error. For much larger N_n , the smoothing error will dominate at which point increasing the neighbour number has no further effect on reducing the total error. Therefore, one optimal approach is to attempt to constrain the discretization error such that it is the same order as the smoothing error by fine-tuning the smoothing length rather than using equation (6).

One further practical limitation on the accuracy of SPH codes is the particle clumping or tensile instability (Swegle 1995) which is an unwanted numerical effect where close-approaching particles artificially clump together due to the mathematical form of the SPH equations of motion. The clumping instability is activated when the interparticle distance becomes less than some fraction of the smoothing length. This therefore limits the maximum possi-

ble number of neighbours allowed inside the smoothing kernel and subsequently the maximum obtainable accuracy using the summation approximation (Price 2012). This can partly be solved using a higher order kernel (e.g. quartic, quintic; see Price 2004), but this does not provide a general solution to this problem.

4.2 Relative resolution requirements of finite volume and SPH codes

In finite volume codes, the spatial resolution is defined by several local mesh spacings, Δx . In SPH, the spatial resolution is also well defined, this time by several particle smoothing lengths, h . Since SPH fluid elements are divided by mass, it is more common to consider mass resolution. However, for consistency we will refer to the spatial resolution of SPH.

For the shock tube tests (Section 3.1), it is problematic to compare both methods since the finite volume code uses a uniform-mesh spacing, whereas the SPH uses an adaptive smoothing length (equation 7). Of the three shock tube tests, only the cooling shocks have an intrinsic length-scale that must be resolved. For finite volume methods, we find that at least four grid cells are required to resolve the cooling region using the standard options. For SPH methods, for the simulation that just captures the cooling region without signs of post-shock oscillations, the initial resolution is $\Delta x = 1/4$ ($\lambda_{\text{COOL}} \sim \frac{1}{3} h$), rising to $\Delta x \sim 1/16$ ($\lambda_{\text{COOL}} \sim \frac{4}{3} h$) near the location of peak-shock temperature, finally peaking at $\Delta x = 1/4000$ once the gas has passed through the cooling region. This suggests that the key diagnostic of resolution is the smoothing length of the initial adiabatic shock (before cooling takes place) compared to the size of the cooling region. If this is not resolved, then the shock is broadened significantly before the peak temperature has been attained (so-called pre-shock heating) and significant cooling will have already reduced the peak temperature.

Our simulations of the NTSI and the KHI have shown that finite volume and SPH, given enough resolution and accuracy, can show very good agreement in hydrodynamical problems with complex flow patterns. Although it is difficult to know exactly when two simulations using two different hydrodynamical methods are producing the same results (due to their own individual errors), we inspect and compare the results visually, i.e. observing when the same features are present in both simulations. It is noticeable that the NTSI simulations converge very well with standard options and parameters, whereas the SPH KHI required additional algorithms or modifications (e.g. artificial conductivity) plus more neighbours. One principle difference between the two cases is the NTSI is seeded by a large scale, supersonic perturbation where small-scale particle noise and errors are not important, whereas the KHI is the growth of a seeded, low-amplitude velocity perturbation where noise and errors can corrupt the instability before it can grow. The accuracy of the SPH method (controlled somewhat by the number of neighbours) required to converge on the same results as the finite volume code is therefore dependent somewhat on the problem studied. This is clear from the KHI convergence tests where the M4 kernel does not appear to completely converge no matter how high the resolution. An important consequence of this is that future SPH convergence studies, particularly testing new physics implementations, should consider varying both the total particle number and neighbour number (via using larger kernels).

One notion often assumed in comparison studies (e.g. Tasker et al. 2008) is that the resolution of SPH and finite volume codes are the same when the number of cells equals the number of SPH particles. This ignores the fact that SPH requires several dozen

neighbours to be able to calculate hydrodynamical quantities, whereas finite volume codes require far less neighbouring cell information to calculate interaction terms (two interactions per dimension for a second-order scheme). It is therefore better to equate ‘kernel volumes’ with ‘neighbouring-cell volumes’ when determining the comparative resolution of SPH and finite volume codes. For a finite-difference finite volume code that is spatially second order, the number of cell–cell interactions per cell is $N_{\text{int}} = 2D$, where D is the dimensionality. For SPH, the number of neighbours is $N_n = 2\mathcal{R}\eta$, $\pi(\mathcal{R}\eta)^2$ and $(4\pi/3)(\mathcal{R}\eta)^3$ for one, two and three dimensions, respectively, where \mathcal{R} is the compact support of the kernel (i.e. the extent of the kernel in multiples of h) and η is the dimensionless constant (default value 1.2) as defined in Section 2.2. When using the M4 kernel for SPH ($\mathcal{R} = 2$), the ratio of particle-to-cell interactions is ~ 2 , ~ 4 and ~ 9 for one, two and three dimensions, respectively. Alternatively for the quintic kernel, the ratios are ~ 3 , ~ 6 and ~ 15 . Therefore using the quintic kernel will incur a performance penalty of up to 60 per cent longer run times compared to using the M4 kernel for the same number of particles.

4.3 Relative performance of AMR and SPH

We first compare the performance of SEREN and MG by simulating the simplest possible fluid simulation, a static, uniform density fluid. We evolve each fluid for some set time at various resolutions, and then record the total wall-clock time and the number of time-steps required to complete the simulation. Fig. 9(a) shows the time per cell–cell, or particle–particle, interaction for both finite volume and SPH simulations. We see that the time per particle interaction for SPH is shorter than the corresponding finite volume interaction time by approximately a factor of 2. This is understood in that most finite volume codes use Riemann solvers for every cell–cell interaction. This requires more arithmetic operations than particle–particle interactions, even for a single iteration, whereas most SPH codes use simpler hydrodynamical sums. However, this is off-set by the fact that mesh cells require fewer total interactions per cell than SPH interactions per particle as discussed above. Fig. 9(b) shows the total run-time per cell/particle per time-step for both finite volume and SPH codes. We can therefore see that the total computational time is shorter for finite volume codes for a simulation of the same effective resolution. We should note that these timing statistics only apply for the two code implementations used and will likely differ to some extent in other similar finite volume and SPH codes.

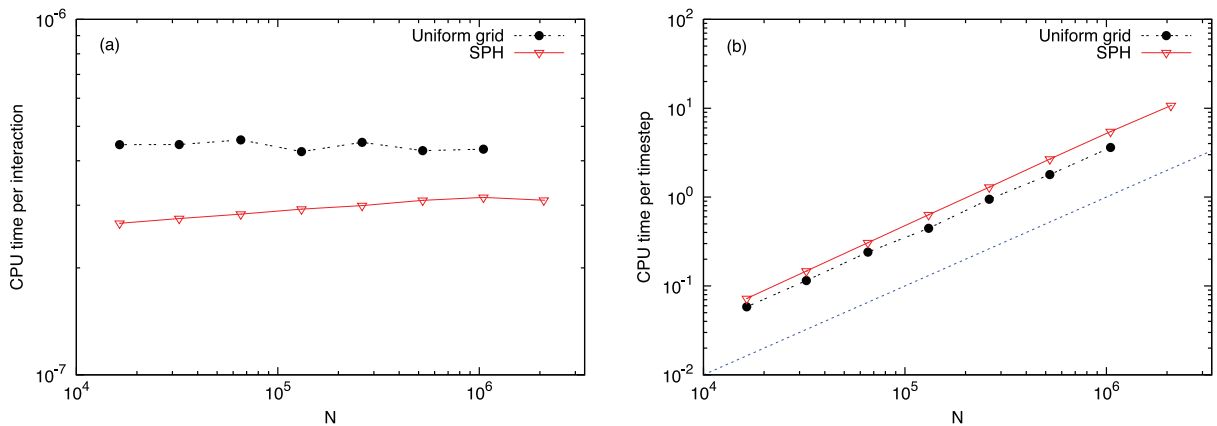


Figure 9. (a) The CPU time per cell–cell, or particle–particle, interaction in the finite volume and SPH codes. (b) The total CPU time of all cells or particles per time-step for the finite volume and SPH codes. The trend expected for constant no. of operations per cell/particle ($t_{\text{CPU}} \propto N$) is shown for reference.

Second, we consider simple scaling arguments regarding the relative performances. Since the CPU time per interaction is constant for both finite volume and SPH codes, the total CPU time is then dependent on the total number of interactions and time-steps. For finite volume codes, the number of interactions per step scales as $N_{\text{int}} \propto D \Delta x^{-D}$, and for explicit methods, the time-step obeying the Courant–Friedrich–Levy (CFL) conditions scales as $\Delta t \propto \Delta x$. Therefore the total CPU work, \mathbb{W}_{MESH} , scales as

$$\mathbb{W}_{\text{MESH}} = N_{\text{int}} \frac{1}{\Delta t} \propto \frac{1}{\Delta x^{D+1}}. \quad (22)$$

In smooth flow (i.e. in the absence of shocks), the error scales as $\Delta E_{\text{MESH}} \propto \Delta x^2$. Therefore, the relationship between work and error is

$$\Delta E_{\text{MESH}} \propto \frac{1}{\mathbb{W}_{\text{MESH}}^{2/(D+1)}}. \quad (23)$$

For SPH codes using a constant number of neighbours, N_n , the number of interactions per step scales as $N_{\text{int}} \propto h^{-D}$ and the time-step scales as $\Delta t \propto h$. The total CPU work, \mathbb{W}_{SPH} , scales similarly to finite volume codes, i.e.

$$\mathbb{W}_{\text{SPH}} = N_n^2 \times N_{\text{kernel}} \frac{1}{\Delta t} \propto \frac{N_n^2}{\Delta h^{D+1}}. \quad (24)$$

For smooth flow, where we assume the smoothing kernel error dominates over the particle discretization error (i.e. error $\propto h^2$), then the relationship between the error and the work is similar to finite volume codes, i.e.

$$\Delta E_{\text{SPH}} \propto \frac{1}{\mathbb{W}_{\text{SPH}}^{2/(D+1)}}. \quad (25)$$

However, if the discretization error dominates over the smoothing error, then the error is unbounded and results in much worse scaling performance. One hypothetical approach is to follow the error analysis discussed in Section 4.1.2 and attempt to limit the error by controlling the number of neighbours. Since the smallest error possible is the smoothing kernel error, then the optimal approach would be to set the number of neighbours locally so that the discretization error equals the smoothing error. For smooth flows, the particles settle into a glass-like lattice whose error scales as $\propto 1/N_n \log N_n$. In order for the discretization error to match the smoothing error, we require that

$$N_n \log N_n \propto \frac{1}{h^2}. \quad (26)$$

Ignoring the log term and substituting into equation (24), we obtain

$$\Delta E_{\text{SPH}} \propto \frac{1}{\mathbb{W}_{\text{SPH}}^{2/(D+5)}}. \quad (27)$$

In 3D, the error–work relation for finite volume and SPH codes scales as $\Delta E_{\text{MESH}} \propto \mathbb{W}_{\text{MESH}}^{-1/2}$ and $\Delta E_{\text{SPH}} \propto \mathbb{W}_{\text{SPH}}^{-1/4}$, respectively. Therefore, SPH codes are not competitive when high accuracy is required for hydrodynamical phenomenon. However, SPH is most often used in astrophysics where such high accuracy is not necessarily required. The accuracy and CPU cost of additional algorithms, such as self-gravity and radiative transport, must also be considered. For example, Federrath et al. (2010) found that FLASH was significantly slower than SPH for problems involving sink particles. However, this may not be relevant to our two codes since there is considerable variation in the performance of both AMR and SPH codes. These matters will be discussed further in subsequent papers.

5 CONCLUSIONS

We have performed a suite of standard hydrodynamical tests comparing the convergence between simulations using the AMR finite volume code MG (Van Loo et al. 2006) and the SPH code SEREN (Hubber et al. 2011). We have tested how well the two methods compare, how well they converge with each other, in what ways they do not converge and what these simulations inform us about resolution of the two methods.

(i) We find that in most cases, both methods converge with each other given enough resolution, and for SPH enough neighbours to reduce the discretization error. For some cases, improved accuracy in the SPH approximation is gained by using a larger kernel (e.g. the quintic kernel) to increase the number of neighbouring particles. For roughly uniform density problems, SPH codes require approximately three times as many particles than grid cells to produce the same results as finite volume codes.

(ii) For finite volume codes, adiabatic shocks or cooling shocks where the cooling length is resolved are correctly modelled using a second-order Riemann solver without the need for artificial viscosity. For strictly isothermal shocks, we must use a first-order Riemann solver, or artificial viscosity, to correctly capture the shock.

(iii) For SPH codes, adiabatic shocks, or cooling shocks where the cooling length is resolved, the standard artificial viscosity parameters ($\alpha_{\text{AV}} = 1$, $\beta_{\text{AV}} = 2$) suffice to allow shock capturing for all Mach numbers explored ($1 < \mathcal{M} < 64$). For isothermal shocks, or cooling shocks where the cooling region is not resolved, higher values of α and β may be required. Alternatively, we find that using the harmonic mean of the density in SPH dissipation terms, instead of the arithmetic mean, performs better in preventing post-shock oscillations in strong shock problems.

(iv) In mixing problems (e.g. the Kelvin–Helmholtz instability), increasing the number of neighbours (by way of using kernels with larger compact support) can partly resolve the energy discontinuity problem in SPH that leads to gap formation between the two fluids. The reduced effect is sufficient to allow vorticity to be generated between the two fluids. However, since there is no intrinsic mixing in SPH, an artificial conductivity term must still be added to allow convergence with finite volume methods (which contain intrinsic mixing through advection). For larger discontinuities (e.g. the 10:1 KHI), the artificial repulsive force is too great for even the larger quintic kernel to amend the problem. Therefore, artificial dissipation is required in this case to allow vorticity and mixing.

(v) For roughly uniform density problems, finite volume codes out-perform SPH codes by an order of magnitude in wall-clock time, assuming the effective resolution of both codes is the same. The CPU time for particle–particle interactions is less than the corresponding cell–cell interaction time in finite volume codes, but the larger number of interactions required per particle, plus the larger number of particles required to achieve similar results in an overall much longer total CPU time.

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APPENDIX A: DERIVATION OF COOLING SHOCK SOLUTION

Consider a steady flow in the frame of the shock. Then the continuity and momentum equations give

$$\rho v = Q = \rho_0 s, \quad (\text{A1})$$

$$p + \rho v^2 = \Pi = p_0 + \rho_0 s^2, \quad (\text{A2})$$

where s is the speed of the shock, ρ_0 the pre-shock density and p_0 the pre-shock pressure. The energy equation is

$$\frac{d}{dx} \left[v \left(\frac{\gamma}{\gamma-1} p + \frac{1}{2} \rho v^2 \right) \right] = A \rho (T_0 - T). \quad (\text{A3})$$

The temperature is given by

$$T = \frac{p}{\rho}. \quad (\text{A4})$$

We therefore have from (A1) and (A2):

$$T = \left(\frac{\Pi}{\rho} - \frac{Q^2}{\rho^2} \right). \quad (\text{A5})$$

Using (A1) and (A4), the energy equation can be written as

$$Q \frac{d}{dx} \left(\frac{\gamma}{\gamma-1} T + \frac{1}{2} \frac{Q^2}{\rho^2} \right) = A \rho (T_0 - T).$$

Using (A5) to eliminate T gives

$$\frac{Q}{(\gamma-1)} \frac{d}{dx} \left(\gamma \frac{\Pi}{\rho} - \frac{\gamma+1}{2} \frac{Q^2}{\rho^2} \right) = A \rho \left[T_0 - \left(\frac{\Pi}{\rho} - \frac{Q^2}{\rho^2} \right) \right]. \quad (\text{A6})$$

Define a new variable

$$y = \frac{1}{\rho}. \quad (\text{A7})$$

Then (A6) becomes

$$y \frac{d}{dx} \left(\gamma \Pi y - \frac{\gamma+1}{2} Q^2 y^2 \right) = (\gamma-1) \frac{A}{Q} (T_0 - \Pi y + Q^2 y^2),$$

which is

$$(\gamma \Pi y - (\gamma+1) Q^2 y^2) \frac{dy}{dx} = (\gamma-1) \frac{A}{Q} (T_0 - \Pi y + Q^2 y^2). \quad (\text{A8})$$

Integrating this gives

$$f(y) = (\gamma-1) \frac{A}{Q} x + C, \quad (\text{A9})$$

where

$$f(y) = \frac{[\Pi^2/Q^2 - 2(\gamma+1)T_0]}{\sqrt{(\Pi^2 - 4T_0Q^2)}} \tanh^{-1} \left[\frac{(2Q^2y - \Pi)}{\sqrt{(\Pi^2 - 4T_0Q^2)}} \right] - (\gamma+1)y - \frac{\Pi}{2Q^2} \ln(\Pi y - T_0 - Q^2 y^2). \quad (\text{A10})$$

Imposing the strong shock condition

$$y = \frac{1}{\rho} = \frac{\gamma-1}{\gamma+1},$$

at $x = 0$, gives

$$f(y) - f\left(\frac{\gamma-1}{\gamma+1}\right) = (\gamma-1) \frac{A}{Q} x. \quad (\text{A11})$$

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