



Department of Applied Mathematics, University of Campinas,
Brazil

Simulations of substructures in relativistic jets in accretion disk and black hole settings

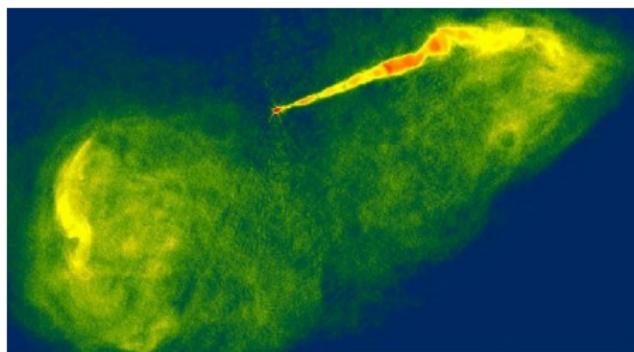
Raphael de Oliveira Garcia, Samuel Rocha de Oliveira
e-mail: samuel@ime.unicamp.br

Objectives

- Formation of relativistic jets from the accretion disk into a fixed Schwarzschild BH;
- Apply unsplit finite volume methods in GRMHD.

Jet in M87

1917 Curtis: “A curious straight line connected to a core”



almost 100 years later:

jet length $\sim 230.r_s$ not fully understood

Disk and or Jets in

- Active Galactic Nuclei (AGN);
- Microquasars;
- Gamma-ray burst;
- Young stars;
- Neutron stars;
- others.

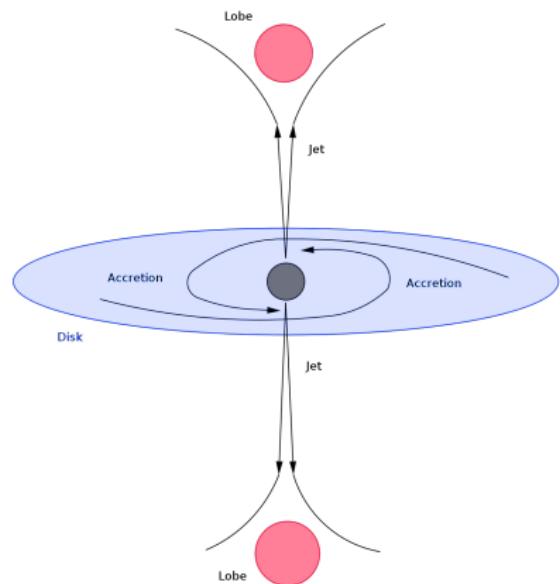
Relativistic Magnetohydrodynamics

- **1986:** Thorne, Price e MacDonald - GRMHD equations ;
- **1999:** Koide, Kudoh e Shibata - simulations - disk and jet (Lax-Wendroff);
- **2005-2006:** McNikkey , Blandford e Nishikawa - jets;
- **2010:** Koide, Kudoh e Shibata - simulations with resistive term (Lax-Wendroff);

Jet Formation

Fundamental Elements:

- Central compact object;
- Accretion rotating disk;
- Magnetosphere;
- Jet;



Basic equations

$$\nabla_\mu(\rho U^\mu) = 0$$

$$\nabla_\mu T_g^{\mu\nu} = 0$$

$$\partial_\mu F_{\nu\lambda} + \partial_\nu F_{\lambda\mu} + \partial_\lambda F_{\mu\nu} = 0$$

$$\nabla_\mu F^{\mu\nu} = -J^\nu \approx 0$$

$$T_g^{\mu\nu} = pg^{\nu\mu} + (e+p)U^\nu U^\mu + F_\sigma^\mu F^{\nu\sigma} - \frac{1}{4}g^{\mu\nu}F^{\lambda\kappa}F_{\lambda\kappa}$$

$$e = \rho + \frac{p}{\Gamma - 1}$$

Basic equations

$$ds^2 = -\alpha^2 dt^2 + \alpha^{-2} dr^2 + r^2 d\Omega^2, \quad \alpha = \sqrt{1 - \frac{r_s}{r}}, \quad r_s = 2M$$

$$h_0 = \alpha, \quad h_1 = \alpha^{-1}, \quad h_2 = r, \quad h_3 = r \sin \theta,$$

Use tortoise coordinates in numerics

$$s = \ln \left(\frac{r}{r_s} - 1 \right)$$

In this formulation, the components of the vectors **v** of velocity, **B** of magnetic field and **E** of electric field, in fiducial coordinates, are defined by

$$v_i = \frac{1}{\gamma} h_i U^i , \quad (1)$$

$$B_i = \epsilon_{ijk} \frac{h_i}{J} F^{jk} , \quad (2)$$

$$E_i = \frac{1}{h_0 h_i} F^{0i} , \quad (3)$$

where $i, j, k = 1, 2, 3$, γ is the Lorentz factor and $J = h_1 h_2 h_3$ is the Jacobian.

The conserved quantities are given by

$$D = \gamma \rho , \quad (4)$$

$$\epsilon = (e + p)\gamma^2 - p - D + \frac{1}{2} (B^2 + E^2) , \quad (5)$$

$$\mathbf{P} = [(e + p)\gamma^2 \mathbf{v} + \mathbf{E} \times \mathbf{B}] , \quad (6)$$

and the stress-tension tensor,

$$T = p\mathbf{I} + (e + p)\gamma^2 \mathbf{v}\mathbf{v} - \mathbf{B}\mathbf{B} - \mathbf{E}\mathbf{E} + \frac{1}{2} (B^2 + E^2) \mathbf{I} , \quad (7)$$

$$T^{ij} = h_i h_j T_g^{ij} , \quad i, j = 1, 2, 3 .$$

Assumptions

- axial symmetry;
- variables: $x_0 = t$, $x_1 = r$ and $x_2 = \theta$;
- unknown variables: D , P_1 , P_2 , P_3 , ϵ , B_1 , B_2 , B_3 ;

Mass Equation:

$$\frac{\partial D}{\partial t} = -\frac{1}{J} \left\{ \frac{\partial}{\partial x^1} (h_0 h_2 h_3 D v_1) + \frac{\partial}{\partial x^2} (h_0 h_3 h_1 D v_2) \right\} \quad (8)$$

Energy Equation:

$$\frac{\partial \epsilon}{\partial t} = -\frac{1}{J} \left\{ \frac{\partial}{\partial x^1} [h_0 h_2 h_3 (P_1 - D v_1)] \right\} +$$
$$-\frac{1}{J} \left\{ \frac{\partial}{\partial x^2} [h_0 h_3 h_1 (P_2 - D v_2)] \right\} + S_5 \quad (9)$$

Equations of Motion:

$$\frac{\partial P_1}{\partial t} = -\frac{1}{J} \left\{ \frac{\partial}{\partial x^1} (h_0 h_2 h_3 T^{11}) + \frac{\partial}{\partial x^2} (h_0 h_3 h_1 T^{12}) \right\} + S_2 \quad (10)$$

$$\frac{\partial P_2}{\partial t} = -\frac{1}{J} \left\{ \frac{\partial}{\partial x^1} (h_0 h_2 h_3 T^{21}) + \frac{\partial}{\partial x^2} (h_0 h_3 h_1 T^{22}) \right\} + S_3 \quad (11)$$

$$\frac{\partial P_3}{\partial t} = -\frac{1}{J} \left\{ \frac{\partial}{\partial x^1} (h_0 h_2 h_3 T^{31}) + \frac{\partial}{\partial x^2} (h_0 h_3 h_1 T^{32}) \right\} + S_4 \quad (12)$$

Magnetic Equations:

$$\frac{\partial B_1}{\partial t} = -\frac{h_1}{J} \left\{ \frac{\partial}{\partial x^2} (h_0 h_3 E_3) \right\} \quad (13)$$

$$\frac{\partial B_2}{\partial t} = -\frac{h_2}{J} \left\{ -\frac{\partial}{\partial x^1} (h_0 h_3 E_3) \right\} \quad (14)$$

$$\frac{\partial B_3}{\partial t} = -\frac{h_3}{J} \left\{ \frac{\partial}{\partial x^1} (h_0 h_2 E_2) - \frac{\partial}{\partial x^2} (h_0 h_1 E_1) \right\} \quad (15)$$

Source Terms:

$$\begin{aligned} S_2 = & h_0 \left\{ (\epsilon + D) H_{01} + H_{12} T^{21} + H_{13} T^{31} \right\} + \\ & - h_0 \left\{ H_{21} T^{22} + H_{31} T^{33} \right\} \end{aligned} \quad (16)$$

$$\begin{aligned} S_3 = & h_0 \left\{ (\epsilon + D) H_{02} + H_{23} T^{32} + H_{21} T^{12} \right\} \\ & - h_0 \left\{ H_{32} T^{33} + H_{12} T^{11} \right\} \end{aligned} \quad (17)$$

$$\begin{aligned} S_4 = & h_0 \left\{ (\epsilon + D) H_{03} + H_{31} T^{13} + H_{32} T^{23} \right\} + \\ & - h_0 \left\{ H_{13} T^{11} + H_{23} T^{22} \right\} \end{aligned} \quad (18)$$

$$S_5 = h_0 \left\{ H_{01} P_1 + H_{02} P_2 + H_{03} P_3 \right\} \quad (19)$$

$$H_{\mu\nu} = -\frac{1}{h_\mu h_\nu} \left(\frac{\partial}{\partial x^\nu} h_\mu \right), \quad \mu, \nu = 0, 1, 2, 3$$

Electric Field (frozen-in conditions):

$$\mathbf{E} = -\mathbf{v} \times \mathbf{B}$$

Equation of state.

System of two equations (Duncan e Hughes, 1994) for x e y :

$$x(x+1) \left[\Gamma ax^2 + (2\Gamma a - b)x + \Gamma a - b + d \frac{\Gamma}{2} y^2 \right]^2 = \\ = (\Gamma x^2 + 2\Gamma x + 1)^2 [\tau^2(x+1)^2 + 2\sigma y + 2\sigma xy + \beta^2 y^2] ,$$

$$[\Gamma(a - \beta^2)x^2 + (2\Gamma a - 2\Gamma\beta^2 - b)x + \Gamma a - b + d - \beta^2 + \frac{\Gamma}{2}y] y \\ = \sigma(x+1)(\Gamma x^2 + 2\Gamma x + 1) ,$$

Newton-Raphson method, in which

$$x = \gamma - 1 , \quad y = \gamma(\mathbf{v} \cdot \mathbf{B}) , \quad a = D + \epsilon , \quad b = (\Gamma - 1)D , \quad d = (1 - \Gamma/2)B^2 ,$$

$$\tau = P , \quad \beta = B , \quad \sigma = \mathbf{B} \cdot \mathbf{P} .$$

Equation of state.

Polytropic: $p = \rho^\Gamma$ and

$$a = \frac{p}{\rho} = \frac{\Gamma - 1}{\Gamma} \left(\frac{H}{\alpha\gamma} - 1 \right) , \quad (20)$$

$$\rho_{mag} = a^{1/(\Gamma-1)} \quad \text{and} \quad p = a^{1 + 1/(\Gamma-1)} . \quad (21)$$

Finte Volume Methods

Central

Laws of Conservation - staggered average cell: $I_i = (x_i, x_{i+1})$.

- Lax-Friedrichs;
- Nessyahu-Tadmor;
- Lax-Wendroff-Richtmyer, LWR with Runge-Kutta 3 TVD.

Godunov

Laws of Conservation - average cell: $\Omega_i = (x_{i-1/2}, x_{i+1/2})$.

- Dependency: Riemann problem on each interface;
- Riemann Solver: Harten, Lax and Leer (HLL);

Comparisons - Euler Equations:

$$\frac{\partial}{\partial t} \rho + \frac{\partial}{\partial x} (\rho v) = 0 \quad \text{(mass equation)}$$

$$\frac{\partial}{\partial t} \rho v + \frac{\partial}{\partial x} (\rho v^2 + p) = 0 \quad \text{(motion equation)}$$

$$\frac{\partial}{\partial t} E + \frac{\partial}{\partial x} (v (E + p)) = 0 \quad \text{(energy equation)}$$

$$\rho = \rho(x, t) \quad \text{(density)}$$

$$v = v(x, t) \quad \text{(velocity)}$$

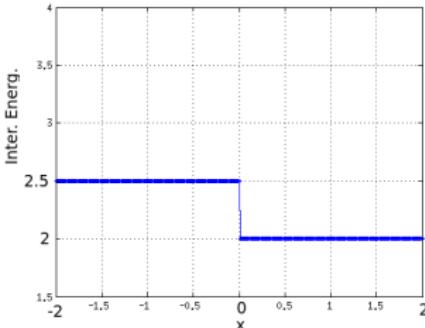
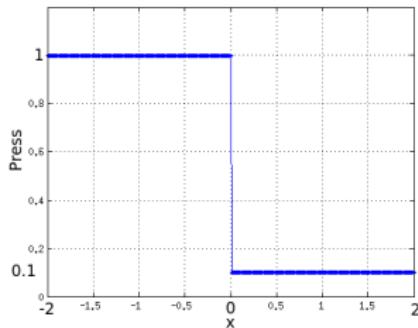
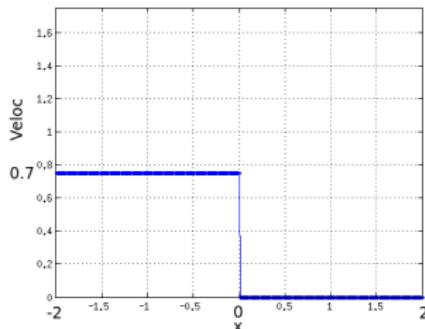
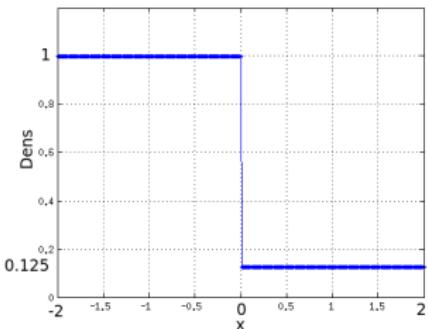
$$p = p(x, t) \quad \text{(pressure)}$$

$$E = E(x, t) \quad \text{(total energy)}$$

$$\epsilon = \epsilon(x, t) \quad \text{(internal energy)}$$

with $E = \frac{1}{2} (\rho v^2 + \epsilon)$, $\epsilon = \frac{p}{(\gamma - 1)\rho}$ e γ (specific heat).

Sod Problem - Initial Conditions



Sod Problem

Table: Data

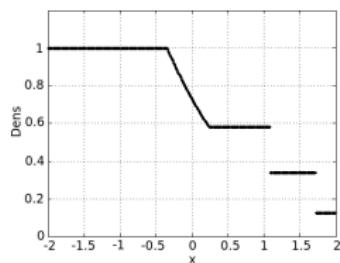
Domain	Subintervals	Δx	CFL	Δt	iterations	t_f
[-2,2]	400	0.01	0.1	0.001	800	0.8

Table: Informations of the methods

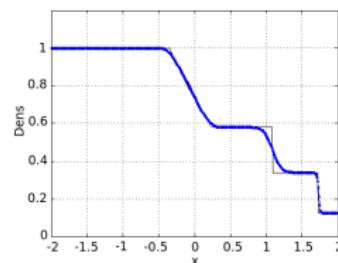
Schemes	CPU time (s)	iterations (s)
Lax-Friedrichs	31.908	0.0400
Lax-Wendroff	54.083	0.0676
Godunov-HLL	81.219	0.1015
Nessyahu-Tadmor-ST	120.790	0.1510
LWR-RK3TVD	171.841	0.2148

Simulations: Density

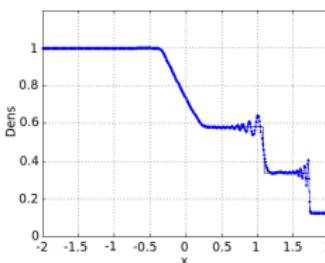
Exact



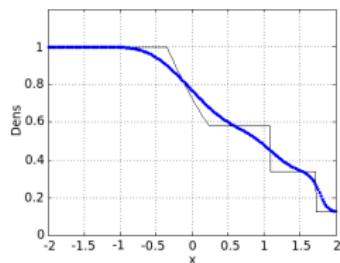
Godunov-HLL



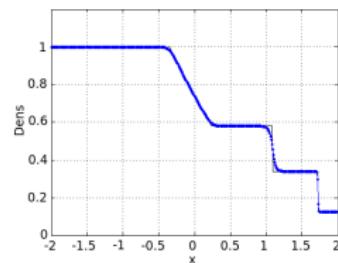
Lax-Wendroff



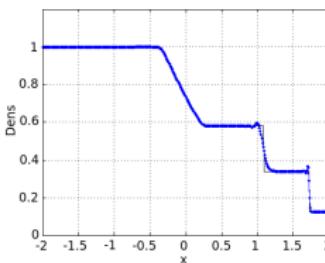
Lax-Friedrichs



Nessyahu-Tadmor



LWR-RK3-TVD



Woodward & Colella Problem - Initial Conditions

$$\rho(x, 0) = \begin{cases} 1.0 & \text{if } x < 2 \\ 1.0 & \text{if } x > 2 \end{cases},$$

$$v(x, 0) = \begin{cases} 0.0 & \text{if } x < 2 \\ 0.0 & \text{if } x > 2 \end{cases}$$

and

$$p(x, 0) = \begin{cases} 0.01 & \text{if } x < 2 \\ 1,000.00 & \text{if } x > 2 \end{cases}.$$

Woodward & Colella Problem

Table: Data

Domain	Subintervals	Δx	t_f
[0,4]	800	0.005	0.04

Table: Informations

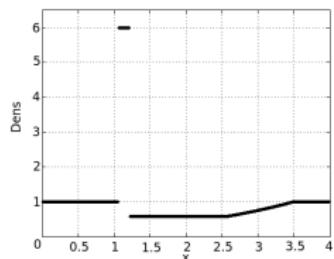
Schemes	CFL	iterations	t_f	t CPU (s)
Lax-Friedrichs	0.02	400	0.04	32.089
Godunov-HLL	0.02	400	0.04	80,471
LWR-RK3TVD (*)	0.02	400	0.04	166.76
Nessyahu-Tadmor-ST	0.008	1,000	0.04	754.99
Lax-Wendroff (**)	0.0001-0.04	-	-	-

(*) método estável para os valores 0.01 e 0.02, e instável para 0.005 e 0.04.

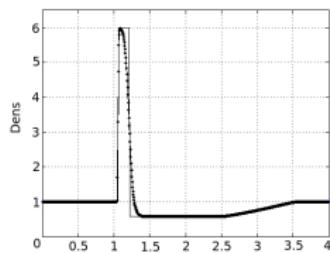
(**) método não estabilizado entre 0.0001 e 0.04.

Simulations: Density

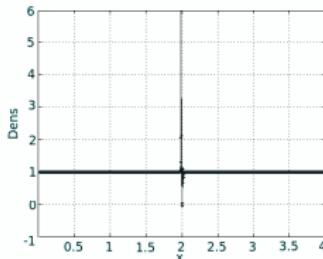
Exact



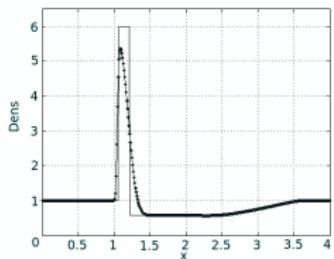
Godunov-HLL



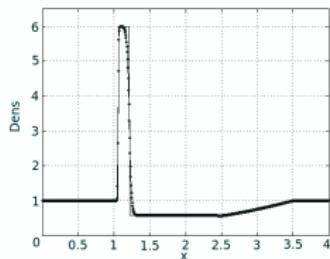
Lax-Wendroff



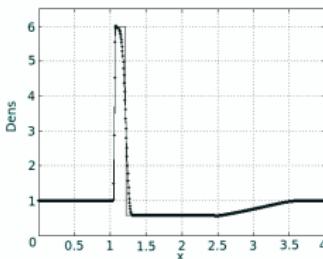
Lax-Friedrichs



Nessyahu-Tadmor



LWR-RK3-TVD



Problems with Source Term

Unidimensional problem

$$u_t + f(u)_x = s(u) .$$

Separating a EDP with source term in a homogeneous PDE and ODE is to define the following problems:

$$\begin{cases} \partial_t u + \partial_x f(u) = 0 \\ u(x, t_n) = u^n \end{cases} \Rightarrow \bar{u}^{n+1}$$

and

$$\begin{cases} \frac{du}{dt} = s(u) \\ u(x, t_n) = \bar{u}^n \end{cases} \Rightarrow u^{n+1} .$$

Bidimensional Problems

- Numerical Methods with Split dimensional;
- Numerical Methdos without Split dimensional (Unsplit dimensional).

Nessyahu-Tadmor Method

Nessyahu-Tadmor

- Bidimensional;
- Unsplit dimensional;
- All numerical fluxes computed to the same time.

GRMHD Codes

GRMHD codes

- HARM (2003);
- cosmos++ (2003);
- whyskyMHD (2007);
- ECHO (2007);
- WHARM (2007);
- CoCoA/CoCoNut (2006/2009);
- GRHydro (2013-2014).

GRMHD Codes

GRMHD codes

- Split methods;
- Trend: Godunov schemes - Riemann Solvers;

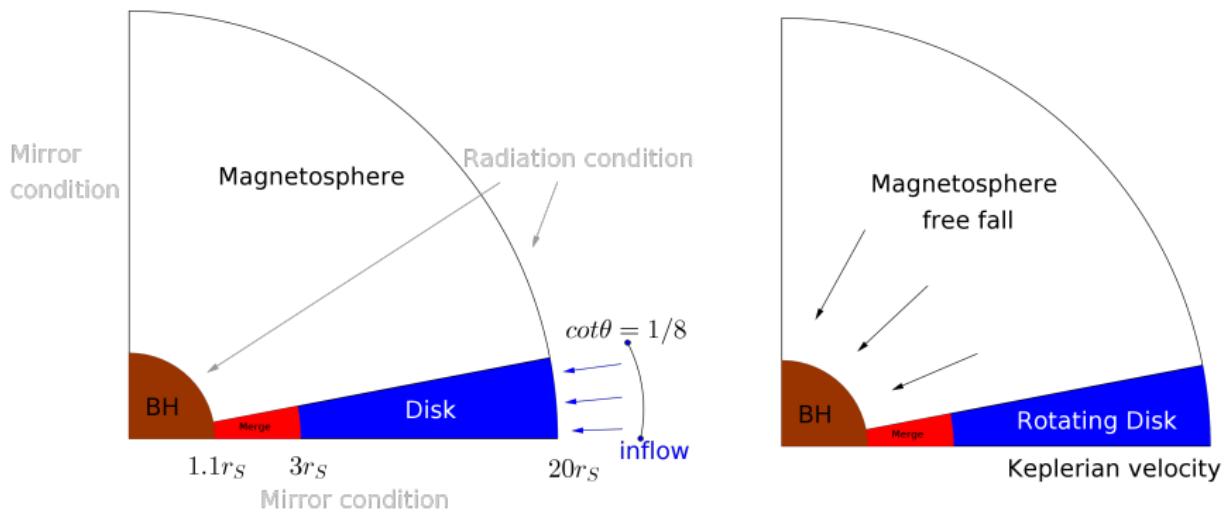
Font (2007) e Beskin (2013):

- GRMHD equations: degenerate eigenvalues;
- Recommendation: Use Unsplit dimensional methods;

Shibata et al (1999-2011): Lax-Wendroff, TVD (total variation diminishing), Split dimensional, slope limiter and artificial viscosity.

Conditions

Initial and Boundary Conditions



Conditions

Initial Conditions

Keplerian velocity: $v_K = \frac{1}{\sqrt{2 \left(\frac{r}{r_s} - 1 \right)}}$

Edge Disk: $v_K = 0.5 \Leftrightarrow r_D = 3r_s$

(relativistic disk → relativistic jet, Beskin, 2010)

Magnetic field (Wald, 1974):

$$(B_r, B_\theta, B_\phi) = (B_0 \cos \theta, -\alpha B_0 \sin \theta, 0), \quad B_0 = 0.3 \sqrt{\rho(r_D)}$$

Conditions

Simulations

Subintervals: 630×630 , $\Delta r = 18.9/210$, $\Delta\theta = \pi/420$ e
 $\Delta t = 0.01\Delta r$.

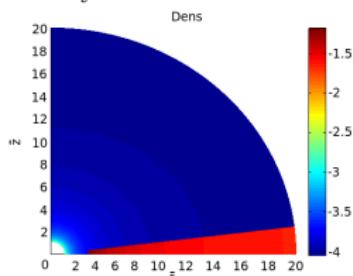
Constants: $\Gamma = 5/3$ e $H = 1.3$.

Density: $\kappa = 400$, disk 400 times denser (thicker) than magnetosphere.

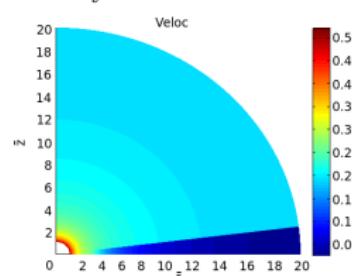
Conditions

Initial conditions

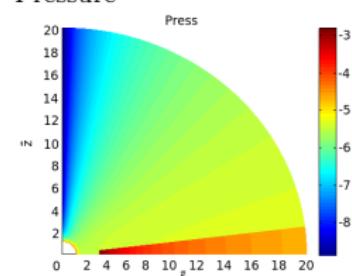
Density



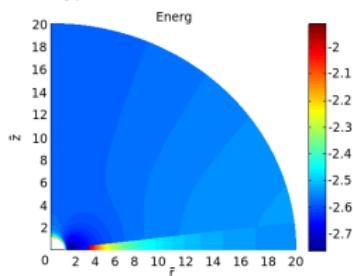
Velocity



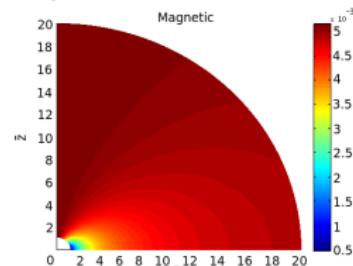
Pressure



Energy



Magnetic



field

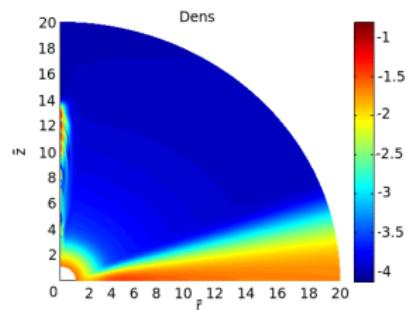
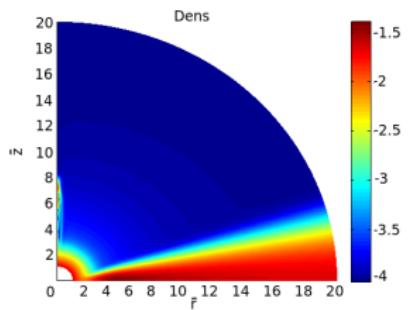
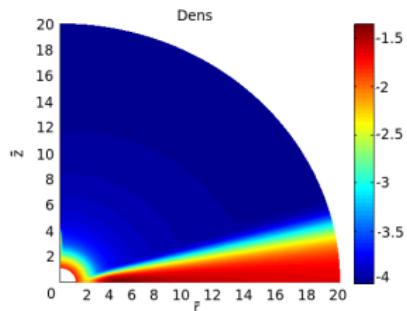
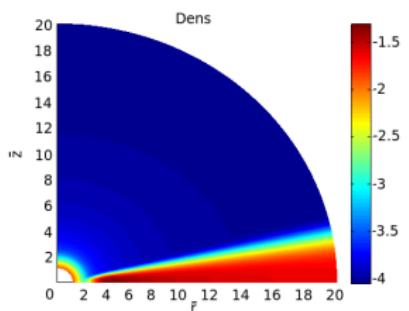
Conditions

Plots

- Plot;
- Density (log10);
- Velocity;
- Pressure (log10);
- Total energy (log10);
- Magnetic field;
- iterations: 500; 1,000; 1,500 and 2,000.

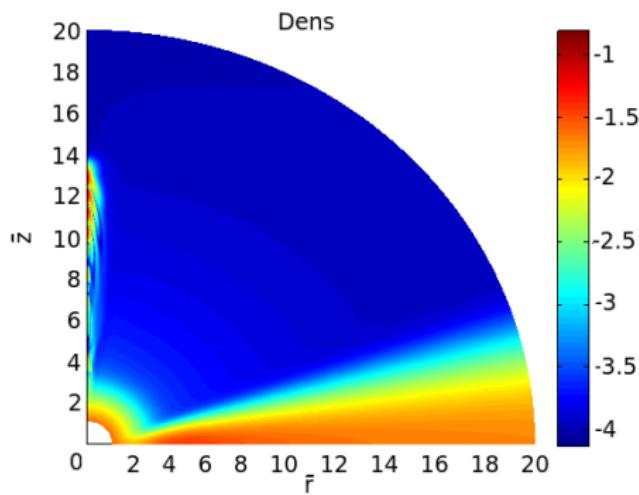
Conditions

Matter Density



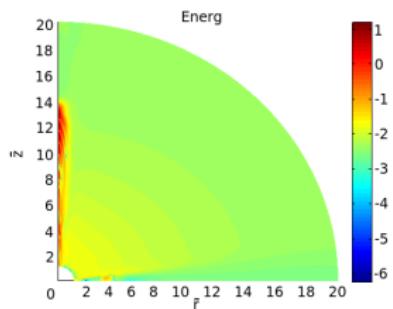
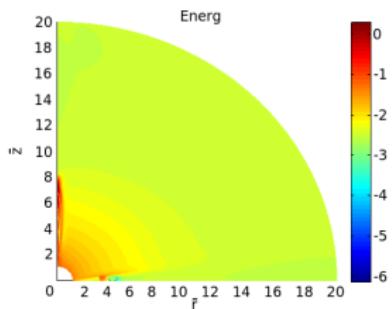
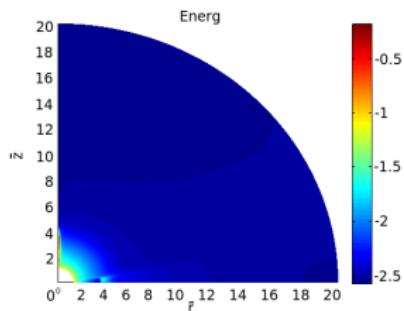
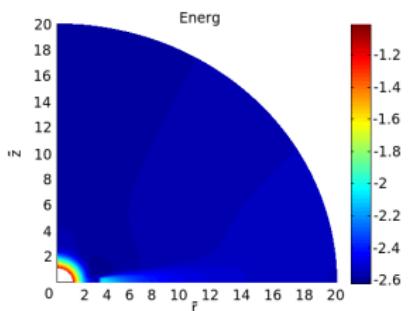
Conditions

Matter Density

Video

Conditions

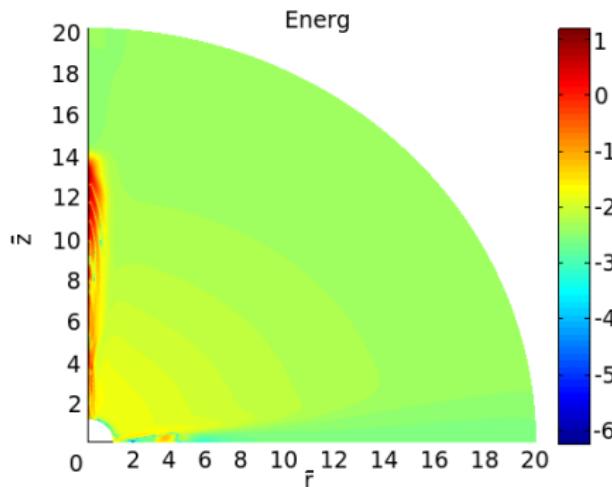
Energy Density



Conditions

Energy Density

Video



Conclusions

- Central Bidimensional scheme: Nessyahu-Tadmor;
- Relativistic Jets Formation;
- Transition between disk and jet;
- Jet Length: 14 times BH radius;
- Visible substructure in the jets

Reference

-  V. S. Beskin. *Magnetohydrodynamic models of astrophysical jets.* Physics - Uspekhi, 53(12), pp. 1199-1233, 2010.
-  V. S. Beskin. *MHD Flows in Compact Astrophysical Objects*, Springer, 2010.
-  S. S. Doeleman, et al. *Jet-Launching Structure Resolved Near the Supermassive Black Hole in M87*. Science, vol. 338, No 6105, pp. 255-258, 2012.
-  H. Falcke, F. W. Hehl. *The Galactic Black Hole - Lectures on general relativity and astrophysics*. IOP, London, 2003.
-  G. -S. Jiang, C. -W. Shu. *Efficient Implementation of Weighted ENO Schemes*. Journal of Computational Physics, 126, pp 202-228, 1996.
-  S. Koide. *General relativistic plasmas around rotating black holes*. Proceedings IAU Symposium, No 275, 2011.

Reference

-  S. Koide, K. Shibata, T. Kudoh, *Relativistic Jet Formation from Black Hole Magnetized Accretion Disks: Method, Tests and Applications of a General Relativistic Magnetohydrodynamic Numerical code*. The Astrophysical Journal, 522, pp 727-752, 1999.
-  R. J. Leveque, Finite Volume Methods for Hyperbolic Problems, Cambridge University Press, United States of America, 2006.
-  J. C. McKinney. *General Relativistic Magnetohydrodynamic Simulations of Jet Formation and Large-Scale Propagation from Black Hole Accretion Systems*. Mon. Not. R. Astron. Soc., 000, pp 1-25, 2006.
-  K. -I. Nishikawa, et al. *A General Relativistic Magnetohydrodynamic Simulation of Jet Formation*. The Astrophysical Journal, 625, pp. 60-71, 2005.

Reference

-  S. L. Shapiro, S. A. Teukolsky. *Black Holes, White Dwarfs and Neutron Stars - The Physics of Compact Objects*. John Wiley & Sons, New York, .
-  K. S. Thorne, R. H. Price, D. A. MacDonald. *Black Holes: The Membrane Paradigm*. Yale University Press, New Haven, 1986.
-  E. F. Toro, Riemann Solvers and Numerical Methods for Fluid Dynamics - A Practical Introduction, Springer, Germany, 2010.
-  R. O. Garcia. *Centered finite volume methods unsplitting used in the obtaining of solutions in relativistic magnetohydrodynamics : applications in disks and jets*. Ph.D. Thesis, Feb. 2014. (in Portuguese)

<http://www.bibliotecadigital.unicamp.br/document/?code=000927698&opt=4>

The implemented equations are the following form:

$$u_t + f(u)_x + g(u)_y = s(u) .$$

Separate (PDE) with no source term and then (ODE) with source term:

$$\begin{cases} u_t + f(u)_x + g(u)_y = 0 \\ u(x, y, t_n) = u^n \end{cases} \Rightarrow \bar{u}^{n+1} \quad (22)$$

and

$$\begin{cases} \frac{du}{dt} = s(u) \\ u(x, y, t_n) = \bar{u}^n \end{cases} \Rightarrow u^{n+1} . \quad (23)$$

Therefore, to perform a time step from t_n to t_{n+1} , we obtain an approximate solution to (22) and use this solution as the initial condition.

The equation (22) is solved by Nessyahu-Tadmor method and the solution is updated solving the equation (23) for a four-stage Euler method.

Nessyahu-Tadmor method keeps the robustness of the Lax-Friedrichs, providing stable solutions without spurious oscillations and excessive numerical dissipation.

Let $\Omega = \Omega_x \times \Omega_y$ be a regular partition of the domain spatial

$$\Omega_x : x_a = x_1 < \cdots < x_i < \cdots < x_{N+1} = x_b$$

$$\Omega_y : y_a = y_1 < \cdots < y_j < \cdots < y_{M+1} = y_b,$$

with N subintervals on x direction e M on y direction where

$$\Delta x = \frac{x_b - x_a}{N} \text{ and } \Delta y = \frac{y_b - y_a}{M},$$

The i, j -th *average cell* or *finite volume* is defined by,

$$\Omega_{i,j} = (x_{i-1/2}, x_{i+1/2}) \times (y_{j-1/2}, y_{j+1/2})$$

in which

$$x_{i+1/2} = \frac{x_{i+1} + x_i}{2}; \text{ and } y_{i+1/2} = \frac{y_{i+1} + y_i}{2}$$

Let $u = u(x, y, t)$ be a function that represents a physical quantity defined spatial domain Ω . If u is conserved in Ω , then the conservation law is satisfied on each finite volume $\Omega_{i,j}$, that is,

$$\begin{aligned} \frac{d}{dt} \int_{\Omega_{i,j}} u(x, y, t) dx = \\ f(u(x_{i+1/2}, y_j, t)) - f(u(x_{i-1/2}, y_j, t)) + \\ g(u(x_i, y_{j+1/2}, t)) - g(u(x_i, y_{j-1/2}, t)). \end{aligned}$$

Regular partition independent of variable t . $\Delta t = t_{n+1} - t_n$.

Explicit algorithm for temporal evolution:

$$\begin{aligned} & \frac{1}{\Delta x \Delta y} \int_{\Omega_{i,j}} u(x, y, t_{n+1}) dx = \\ &= \frac{1}{\Delta x \Delta y} \int_{\Omega_{i,j}} u(x, y, t_n) dx + \\ &+ \frac{1}{\Delta x \Delta y} \int_{t_n}^{t_{n+1}} \int_{y_{j-1/2}}^{y_{j+1/2}} f(u(x_{i-1/2}, y, t)) dy dt + \\ & \quad (24) \\ &- \frac{1}{\Delta x \Delta y} \int_{t_n}^{t_{n+1}} \int_{y_{j-1/2}}^{y_{j+1/2}} f(u(x_{i+1/2}, y, t)) dy dt + \\ &+ \frac{1}{\Delta x \Delta y} \int_{t_n}^{t_{n+1}} \int_{x_{i-1/2}}^{x_{i+1/2}} g(u(x, y_{j-1/2}, t)) dx dt + \end{aligned}$$

To get a Centered Finite Volume method free of Riemann Solvers, we consider the conservation law (24) on a staggered mesh, that is,

$$I_{i,j} = (x_i, x_{x_{i+1}}) \times (y_j, y_{j+1}) ,$$

thus, the equation (24) is rewritten as follows

$$\begin{aligned} & \frac{1}{\Delta x \Delta y} \int_{I_{i,j}} u(x, y, t_{n+1}) dx = \frac{1}{\Delta x \Delta y} \int_{I_{i,j}} u(x, y, t_n) dx + \\ & + \frac{1}{\Delta x \Delta y} \int_{t_n}^{t_{n+1}} \int_{y_j}^{y_{j+1}} [f(u(x_i, y, t)) - f(u(x_{i+1}, y, t))] dy dt + \\ & + \frac{1}{\Delta x \Delta y} \int_{t_n}^{t_{n+1}} \int_{x_i}^{x_{i+1}} [g(u(x, y_j, t)) - g(u(x, y_{j+1}, t))] dx dt. \end{aligned} \tag{25}$$

Consider $w = w(x, y, t)$ a piecewise bilinear polynomial function in which

$$w(x, y, t_n) = \sum_i \omega_{i,j}(x, y) p_{i,j}(x, y), \quad (26)$$

with $\bar{p}_{i,j}(x_i, y_j) = \bar{w}_{i,j}^n$ and $\omega_{i,j} = 1$.

Thus, the average value of $w(x, y, t_n)$, defined on $I_{i,j}$ is given by

$$\begin{aligned} \bar{w}_{i+1/2,j+1/2}^n &= \frac{1}{\Delta x \Delta y} \int_{x_i}^{x_{i+1/2}} \int_{y_j}^{y_{j+1/2}} p_{i,j}(x, y) dy dx + \\ &+ \frac{1}{\Delta x \Delta y} \int_{x_{i+1/2}}^{x_{i+1}} \int_{y_j}^{y_{j+1/2}} p_{i+1,j}(x, y) dy dx + \\ &+ \frac{1}{\Delta x \Delta y} \int_{x_i}^{x_{i+1/2}} \int_{y_{j+1/2}}^{y_{j+1}} p_{i,j+1}(x, y) dy dx + \end{aligned} \quad (27)$$

If w is an approximation to u , then from equations (27) and (25) we obtain

$$\begin{aligned} \bar{w}_{i+1/2,j+1/2}^{n+1} &= \bar{w}_{i+1/2,j+1/2}^n + \\ &+ \frac{1}{\Delta x \Delta y} \int_{t_n}^{t_{n+1}} \int_{y_j}^{y_{j+1}} f(w(x_i, y, t)) dy dt + \\ &- \frac{1}{\Delta x \Delta y} \int_{t_n}^{t_{n+1}} \int_{y_j}^{y_{j+1}} f(w(x_{i+1}, y, t)) dy dt + \quad (28) \\ &+ \frac{1}{\Delta x \Delta y} \int_{t_n}^{t_{n+1}} \int_{x_i}^{x_{i+1}} g(w(x, y_j, t)) dx dt + \\ &- \frac{1}{\Delta x \Delta y} \int_{t_n}^{t_{n+1}} \int_{x_i}^{x_{i+1}} g(w(x, y_{j+1}, t)) dx dt . \end{aligned}$$

As w is a piecewise bilinear polynomial, then

$$p_{i,j}(x) = \bar{w}_{i,j}^n + \frac{D_x w_{i,j}}{\Delta x} (x - x_i) + \frac{D_y w_{i,j}}{\Delta y} (y - y_j) , \quad (29)$$

where $D_x w_{i,j} = MM \left\{ \Delta_x w_{i+1/2,j}^n, \Delta_x w_{i-1/2,j}^n \right\}$, with

$\Delta_x w_{i+1/2,j}^n = w_{i+1,j}^n - w_{i,j}^n$ and

$D_y w_{i,j} = MM \left\{ \Delta_y w_{i,j+1/2}^n, \Delta_y w_{i,j-1/2}^n \right\}$ with

$\Delta_y w_{i,j+1/2}^n = w_{i,j+1}^n - w_{i,j}^n$.

The symbol $MM \{ \cdot, \cdot \}$ is the *minmod function* defined by

$$MM\{a, b\} = \frac{1}{2} [sign(a) + sign(b)] \min \{ |a|, |b| \} , \quad (30)$$

with $sign(a)$ being the signal of number a .

Replacing $p_{i,j}$ on equation (27), we obtain an expression for $\bar{w}_{i+1/2,j+1/2}^n$. Hence,

$$\begin{aligned}\bar{w}_{i+1/2,j+1/2}^n &= \frac{1}{4} (\bar{w}_{i,j}^n + \bar{w}_{i+1,j}^n + \bar{w}_{i,j+1}^n + \bar{w}_{i+1,j+1}^n) + \\ &+ \frac{1}{16} [(D_x w_{i,j} - D_x w_{i+1,j}) + (D_x w_{i,j+1} - D_x w_{i+1,j+1})] + \\ &+ \frac{1}{16} [(D_y w_{i,j} - D_y w_{i,j+1}) + (D_y w_{i+1,j} - D_y w_{i+1,j+1})] .\end{aligned}\tag{31}$$

Use the middle point rule for the time integration and the trapezoidal rule for space integration point:

$$\begin{aligned} & \int_{t_n}^{t_{n+1}} \int_{y_j}^{y_{j+1}} f(w(x_i, y, t)) dy dt \cong \\ & \cong \frac{\Delta y \Delta t}{2} \left[f\left(w_{i,j}^{n+1/2}\right) + f\left(w_{i,j+1}^{n+1/2}\right) \right] \end{aligned} \quad (32)$$

and

$$\begin{aligned} & \int_{t_n}^{t_{n+1}} \int_{x_i}^{x_{i+1}} g(w(x, y_j, t)) dx dt \cong \\ & \cong \frac{\Delta x \Delta t}{2} \left[g\left(w_{i,j}^{n+1/2}\right) + g\left(w_{i+1,j}^{n+1/2}\right) \right], \end{aligned} \quad (33)$$

where

$$w_{i,j}^{n+1/2} = \bar{w}_{i,j}^n - \frac{\Delta t}{2\Delta x} D_x f_{i,j} - \frac{\Delta t}{2\Delta y} D_y g_{i,j}, \quad (34)$$

with

From (28) we get the **bidimensional Nessyahu-Tadmor method** on staggered mesh,

$$\begin{aligned} \bar{w}_{i+1/2,j+1/2}^{n+1} &= \frac{1}{4} (\bar{w}_{i,j}^n + \bar{w}_{i+1,j}^n + \bar{w}_{i,j+1}^n + \bar{w}_{i+1,j+1}^n) + \\ &+ \frac{1}{16} [(D_x w_{i,j} - D_x w_{i+1,j}) + (D_x w_{i,j+1} - D_x w_{i+1,j+1})] + \\ &+ \frac{1}{16} [(D_y w_{i,j} - D_y w_{i,j+1}) + (D_y w_{i+1,j} - D_y w_{i+1,j+1})] + \\ &- \frac{\Delta t}{2\Delta x} [f(w_{i+1,j}^{n+1/2}) - f(w_{i,j}^{n+1/2}) + f(w_{i+1,j+1}^{n+1/2}) - f(w_{i,j+1}^{n+1/2})] + \\ &- \frac{\Delta t}{2\Delta y} [g(w_{i,j+1}^{n+1/2}) - g(w_{i,j}^{n+1/2}) + g(w_{i+1,j+1}^{n+1/2}) - g(w_{i+1,j}^{n+1/2})] . \end{aligned} \quad (35)$$