CONSTRUCTION OF SIMPLE, STABLE, AND CONVERGENT
HIGH ORDER SCHEMES FOR STEADY FIRST ORDER
HAMILTON–JACOBI EQUATIONS*

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Abstract. We develop a very simple algorithm that permits to construct compact, high order
schemes for steady first order Hamilton–Jacobi equations. The algorithm relies on the blending of a
first order scheme and a compact high order scheme. The blending is conducted in such a way that
the scheme is formally high order accurate. A convergence proof without error estimate is given. We
provide several numerical illustrations that demonstrate the effective accuracy of the scheme. The
numerical examples use triangular unstructured meshes, but our method may be applied to other
kind of meshes. Several implementation remarks are also given.

Key words. Hamilton–Jacobi, unstructured meshes, high order schemes

AMS subject classifications. 65M60, 35L60, 65M12, 49L25

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1. Introduction. We consider the following Cauchy problem: find \( u \in C^0(\Omega) \),
the space of continuous function on the open subset \( \Omega \subset \mathbb{R}^d \) such that

\[
H(x, u, Du) = 0 \quad x \in \Omega \subset \mathbb{R}^d,
\]

\[
u = g \quad x \in \partial \Omega,
\]

in the viscosity sense. In (1.1), \( (x, s, p) \in \overline{\Omega} \times \mathbb{R} \times \mathbb{R}^d \mapsto H(x, s, p) \) is uniformly
continuous.

Before going further, let us briefly review the notion of viscosity solution for
(1.1). For any function \( z \), we consider the upper semicontinuous \text{(u.s.c.)} and lower
semicontinuous \text{(l.s.c.)} envelopes of \( z \) with respect to all the variables. They are
defined by

\[
z^*(x) = \limsup_{x \to y} z(y) \text{ and } z_*(x) = \liminf_{x \to y} z(y).
\]

Following [1], we introduce the function \( G \):

\[
G(x, s, p) = \begin{cases} H(x, s, p) & x \in \Omega, \\ s - g(x) & x \in \partial \Omega. \end{cases}
\]

The computation of \( G_* \) and \( G^* \) is easy, and we have

\[
\begin{align*}
G_*(x, s, p) &= G^*(x, s, p) = H(x, s, p) \quad \text{if } x \in \Omega, \\
G_*(x, s, p) &= \min(H(x, s, p), s - g(x)) \quad \text{if } x \in \partial \Omega, \\
G^*(x, s, p) &= \max(H(x, s, p), s - g(x)) \quad \text{if } x \in \partial \Omega.
\end{align*}
\]

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A locally bounded upper semicontinuous function $u$ defined on $\overline{\Omega}$ is a viscosity subsolution of (1.1) if and only if, for any $\phi \in C^1(\overline{\Omega})$, if $x_0 \in \overline{\Omega}$ is a local maximum of $u - \phi$, then
\begin{equation}
G_*(x_0, u(x_0), D\phi(x_0)) \leq 0.
\end{equation}
Similarly, $u$, a locally bounded, l.s.c. function defined on $\overline{\Omega}$ is a viscosity supersolution of (1.1) if and only if, for any $\phi \in C^1(\overline{\Omega})$, if $x_0 \in \overline{\Omega}$ is a local minimum of $u - \phi$, then
\begin{equation}
G^*(x_0, u(x_0), D\phi(x_0)) \geq 0.
\end{equation}
A viscosity solution is simultaneously a subsolution and a supersolution of (1.1).

This can be generalized to other types of boundary conditions such as Neumann, etc.

Under standard assumptions on the open subset $\Omega$, $g$, and $H$, one can prove existence and uniqueness of the viscosity solutions of (1.1); see [1]. In particular, this is true if the Hamiltonian $H$ is convex in $p \in \mathbb{R}^d$ and if $\partial \Omega$ Lipschitz continuous.

In this paper, we assume that (1.1) has a uniqueness principle, that is, any sub-solution $u$ and any supersolution $v$ of (1.1) satisfy
\[\forall x \in \Omega, \quad u(x) \leq v(x).\]

Throughout the paper, we consider a family of regular triangulations. The triangulations are denoted by $T^h$, $h$ is the maximum diameter of the elements $K_j$, $j = 1, \ldots, n_e$, and $\{x_i\}_{j=1,\ldots,n_e}$ is the set of vertices of $T^h$. The family of triangulations is also assumed to be shape regular, that is, there exist constants $C_1$ and $C_2$ such that the diameter of $K_j$ satisfy
\begin{equation}
C_1 h \leq \text{diam}(K_j) \leq C_2 h \quad \forall j = 1, \ldots, n_e.
\end{equation}

For a given triangulation, the solution of (1.1) is approximated on a family of degree of freedom denoted by $\Sigma = \{\sigma_l\}_{l=1,\ldots,n_{\Sigma}}$. Typically, in each element $K$, we consider a family of points that are unisolvant for some interpolation spaces that are defined later in the text, typically subsets of $P^k(K)$, the set of polynomials of degree $k \in \mathbb{N}$. The set $\Sigma$ is the collection of these degrees of freedom. This enables us to define, from $\{u_i\}_{\sigma \in \Sigma}$, an interpolant $u^h$ that we assume to be continuous. This is only possible under constraints on the degrees of freedom; examples are given in section 4.2. It is not necessary yet to go in more details. Last, for any $\sigma_i$, $\mathcal{V}_i$ denote the set of its neighbors.

We are interested in constructing high order convergent schemes for (1.1), that is, a functional $\mathcal{H}$ which is defined for any $\sigma \in \Sigma$, such that the approximation $u_j \simeq u(\sigma_j)$ of $u$ at $\sigma_j$ satisfies, for $i = 1, \ldots, n_{\Sigma}$,
\begin{equation}
\mathcal{H}(\sigma_i, u_i, \{u_j, j \in \mathcal{V}_i\}) = 0.
\end{equation}
In (1.6), $\mathcal{V}_i$ is the set of neighbors of $\sigma_i$. This Hamiltonian has to be consistent in the meaning of Definition 1.1; this brings an implicit dependency with respect to the mesh and in particular, in $h$.

For technical reasons only, we need to extend the definition of the scheme to any point of $\Omega$. This can be done as follows. We consider a subdivision of $\Omega$ of "control volumes" $C_j$, $\Omega = \bigcup_{j=1}^{n_{\Omega}} C_j$ such that any control volume contains one and only one degree of freedom and conversely, any degree of freedom is contained in one and only
one control volume. After a convenient numbering, we can assume \( \sigma_i \in C_i \). We can also assume that a property similar to (1.5) also holds for this family of control volume. A possible construction of such control volume is given by a Voronoï diagram; see [2], for example. The functional \( \mathcal{H}_h \) is extended on \( \Omega \) by the following: if \( x \in \Omega \), consider \( \sigma \in \Sigma \) such that \( x \in C_{\sigma} \), and we set

\[
\mathcal{H}(x, u^h(x), u^h) = \mathcal{H}(\sigma, u_i, \{u_j, j \in V_i\}).
\]

The approximation scheme (1.6) needs to be consistent with (1.1). We follow Barles and Souganidis’ [3] definition.

**Definition 1.1** (consistent Hamiltonians). We say that the Hamiltonian \( \mathcal{H} \) is weakly consistent if for all \( x \in \Omega \) and \( \phi \in C^\infty_b(\Omega) \) (the set of \( C^\infty \) bounded functions),

\[
\limsup_{h \to 0, y \to x, \xi \to 0} \mathcal{H}(y, \phi(y) + \xi, \phi + \xi) \leq G^*(x, \phi(x), D\phi(x))
\]

and

\[
\liminf_{\rho \to 0, y \to x, \xi \to 0} \mathcal{H}(y, \phi(y) + \xi, \phi + \xi) \geq G_*(x, \phi(x), D\phi(x)).
\]

We say that \( \mathcal{H} \) is strongly consistent if, whenever \( \phi \) is linear (constant gradient), whatever \( \sigma \in \Sigma \), \( \sigma \in \Omega \),

\[
\mathcal{H}(\sigma, \phi(\sigma), \phi) = H(\sigma, \phi(\sigma), D\phi(\sigma)).
\]

Note that if \( \mathcal{H} \) is weakly consistent, \( \mathcal{H} \) is strongly consistent.

**Definition 1.2** (monotone Hamiltonians). We say that \( \mathcal{H} \) is monotone if, whenever \( \sigma_i \in \Sigma \), \( u_i \leq v_j \) and for any \( s \in \mathbb{R} \),

\[
\mathcal{H}(\sigma_i, s, \{u_j\} \in V_i) \geq \mathcal{H}(\sigma_i, s, \{v_j\} \in V_i).
\]

There exists many numerical schemes devoted to the resolution of (1.1); examples are given by references [4, 5, 6, 7, 8], where the problem (1.1) is directly tackled.

One quite standard way of constructing a scheme for (1.1) is to consider the unsteady problem

\[
\frac{\partial v}{\partial t} + H(x, v(x), Du) = 0 \quad x \in \Omega \subset \mathbb{R}^d, t > 0,
\]

\[
\begin{cases}
  v(x, t) = g(x, t) & x \in \partial \Omega, t > 0, \\
  v(x, 0) = v_0(x) & x \in \Omega, t = 0
\end{cases}
\]

for some suitable initial condition \( u_0 \) such that the solution of (1.1) is obtained as the limit when \( t \to +\infty \) of the solution of (1.9). There is a whole industry of numerical schemes for (1.9). Omitting the boundary conditions and in their simplest form, they are of the type

\[
u^{n+1}_i = u^n_i - \Delta t \mathcal{H}(\sigma_i, u^n_i, \{u^n_j, j \in V_i\}),
\]

with \( u^0_i = u_0(\sigma_i) \). Along these lines, one may quote the work of [9, 6, 10] and among many others [11, 12] for Cartesian meshes and [13, 14, 15, 16] for unstructured meshes. To the best of our knowledge, the only convergence results, with error estimates, are for first order schemes; see [9, 17, 18] for structured meshes and [13] for unstructured
Then, we can rewrite (2.2) as
\[ \mathcal{H}(\sigma, u_i, \{u_j\}_{j \in V_i}) = \ell_i \mathcal{H}^M(\sigma, u_i, \{u_j\}_{j \in V_i}) + (1 - \ell_i) \mathcal{H}^H(\sigma, u_i, \{u_j\}_{j \in V_i}) + \varepsilon(h). \]

We have the simple lemma, which proof is immediate.

**Lemma 2.1.** If \( \mathcal{H}^M \) and \( \mathcal{H}^H \) are strongly consistent, \( \mathcal{H} \) defined by \( (2.2) \) is weakly consistent.

We assume that \( \varepsilon(h) = O(h^k) \). In order to define \( \ell \), we introduce the ratio \( r_i := \frac{H^M}{H^H} \) and rewrite \( (2.2) \) as
\[ \mathcal{H}(\sigma, u_i, \{u_j\}_{j \in V_i}) = (\ell_i + (1 - \ell_i)r_i) \mathcal{H}^M(\sigma, u_i, \{u_j\}_{j \in V_i}) + \varepsilon(h) \]
and choose \( \ell \) such that
\[ \ell_i + (1 - \ell_i)r_i \geq \varepsilon'(h), \]
where \( \varepsilon'(h)^{-1}\varepsilon(h) = o(1) \). The locus of the points \((r, \ell)\) that satisfy condition \( (2.4) \) lies between the two branches of the hyperbola \( \ell + (1 - \ell)r = 0 \) displayed in Figure 2.1. Then, we can rewrite
\[ |\mathcal{H}(x, t, \{u_j\}_{j \in V_i})| \leq \frac{L}{r} + 1 - \ell \quad |\mathcal{H}^M(x, t, \{u_j\}_{j \in V_i})| + |\varepsilon(h)|. \]
Since $\varepsilon(h) = O(h^k)$ and if $\ell \in [0, 1]$, if there exists $C > 0$ such that

\begin{equation}
\left| \frac{\ell}{r} \right| \leq C, \tag{2.6}
\end{equation}

then the scheme defined by the Hamiltonian (2.2) satisfies

\[ \mathcal{H}(\sigma_i, u_i, \{u_j\}_{j \in V_i}) = O(h^k) \]

for any smooth solution of (1.1).

Since the tangent at origin of the hyperbola $\{(r, \ell) \in \mathbb{R}^2, \ell + (1 - \ell)r = 0\}$ is $-1$, a solution of the problem (2.6) is $\ell = \max(\ell^*, \varepsilon'(h))$, where

\begin{equation}
\ell^* = \begin{cases} 
0 & \text{if } r \geq 0, \\
\min (1, \alpha |r|) & \text{else},
\end{cases} \tag{2.7}
\end{equation}

for any $\alpha \geq 1$.

We have an additional constraint on $\ell$. It comes from the iterative scheme that is needed to compute the solution of

\[ \mathcal{H}(\sigma_i, u_i, \{u_j\}_{j \in V_i}) = 0, \]

where $\mathcal{H}$ is defined by (2.2). In this paper, we employ the following explicit scheme:

\begin{equation}
\begin{aligned}
u_{i}^{n+1} &= u_i^n - \Delta t \mathcal{H} \left( x_i, t, u_i^n, \{u_j^n\}_{j \in V_i} \right) \quad \text{for } n \geq 1, \\
u_i^0 &= u_0(M_i).
\end{aligned} \tag{2.8}
\end{equation}

Up to our knowledge, all first order monotone Hamiltonians satisfy an $L^\infty$ stability condition under a constraint on the time step of the type

\begin{equation}
\Delta t \leq Ch, \tag{2.9}
\end{equation}

where $C$ is a constant that depends only on $u_0$ and $H$, not on $h$ the maximum diameter of the mesh elements. From (2.8), (2.3), and (2.4) we also have

\[ u_i^{n+1} = u_i^n - \Delta t \left[ (\ell_i + (1 - \ell_i)r_i) \mathcal{H}^M(\sigma_i, u_i, \{u_j\}_{j \in V_i}) + \varepsilon(h) \right] \]
so that the scheme is $L^\infty$ stable if

$$\Delta t (\ell_i + (1 - \ell_i)r_i) \leq Ch.$$ 

In order to have $\Delta t$ not too small, we consider $C' > 0$ and $(r_i, \ell_i)$ and $0 \leq \ell_i \leq 1$ such that

$$0 \leq \ell_i + (1 - \ell_i)r_i \leq C'.$$

This imposes an additional condition only for $r_i > 0$. There are many ways of imposing this constraint in conjunction with (2.4). For simplicity reasons, given constants $\alpha_- \geq 1$, $\alpha_+ > 0$, and $\beta > 0$, we choose the following form for $\ell^*$:

$$(2.10) \quad \ell^* = \begin{cases} 
\min(1, \alpha_- |r|) & \text{if } r \leq 0, \\
0 & \text{if } 0 \leq r \leq \beta, \\
\min(1, \alpha_+(r - \beta)) & \text{else.}
\end{cases}$$

The graph of such a function for $C = 1$ is displayed on Figure 2.2. With $\ell$ defined as in (2.10), there exists $C'$ such that for

$$(2.11) \quad 0 < \Delta t C' h,$$

the scheme defined by (2.8), (2.3), and (2.4) is $L^\infty$ bounded.

Other choices are possible, such as

$$l^* = \varphi(r) := \frac{|r|}{1 + |r|}$$

or, more generally,

$$l^* = \varphi(\psi(r)),$$

with $\psi(r) \geq r$ and $\psi'(0) = 1$. An example is $\psi(r) = r + r^2$. These possibilities have not been explored.

Since (1.1) does not depend on time, boundary conditions must be specified, otherwise the problem is meaningless. Here we follow the technique described in [19].
In order to simplify the text, we consider only first order accurate discretization of the boundary conditions.

We consider a boundary numerical Hamiltonian $\mathcal{H}_b$ that is consistent with a boundary Hamiltonian $H_b$. It is defined for $x \in \partial \Omega$, $s \in \mathbb{R}$, and $p \in \mathbb{R}^d$ and also satisfies

$$\forall x \in \partial \Omega, s \in \mathbb{R}, p \in \mathbb{R}^d, \quad H_b(x, s, p) \leq H(x, s, p).$$

The resulting scheme is as follows: find $\{u_j\}_{j=1}^{n_S}$ such that

\begin{align}
(2.12a) & \quad \text{if } \sigma_i \in \Omega, \quad \ell_i \mathcal{H}^M (\sigma_i, u_i, \{u_j\}_{j \in V_i}) + (1 - \ell_i) \mathcal{H}^H (\sigma_i, u_i, \{u_j\}_{j \in V_i}) + \varepsilon(h) = 0, \\
(2.12b) & \quad \text{if } \sigma_i \in \partial \Omega, \quad \max \left( \mathcal{H}^b (\sigma_i, u_i, \{u_j\}_{j \in V_i}), u_i - g(\sigma_i) \right) = 0.
\end{align}

The solution of (2.12) is not an easy task. Following standard techniques, we compute it as the limit when $n \to +\infty$, if this limit exists, of $\{u^n_i\}_{j=1}^{n_S}$, $n \in \mathbb{N}$ defined by $u^n_i = u_0(x_i)$ and

\begin{align}
(2.13a) & \quad \text{if } \sigma_i \in \Omega, \quad u_i^{n+1} = u^n_i - \Delta t \left( \ell_i \mathcal{H}^M (\sigma_i, u_i, \{u_j\}_{j \in V_i}) \\
& \quad \quad \quad \quad \quad + (1 - \ell_i) \mathcal{H}^H (\sigma_i, u_i, \{u_j\}_{j \in V_i}) + \varepsilon(h) \right), \\
(2.13b) & \quad \text{if } \sigma_i \in \partial \Omega, \quad \max \left( \frac{u_i^{n+1} - u^n_i}{\Delta t} + \mathcal{H}^b (\sigma_i, u_i, \{u_j\}_{j \in V_i}), u_i^{n+1} - g(x_i) \right) = 0.
\end{align}

In (2.12) and (2.13), $\ell$ is defined by (2.10).

In the following, we extend the definition of $\ell$ to any $x \in \Omega$ as we have done for the Hamiltonian via the explicit dependency of the ratio $r$ in $x$.

3. Convergence proof. We denote by $S$ the operator

$$S(h, x, u_h) = \begin{cases} 
\ell(x) \mathcal{H}^M (x, u_h(x), u_h) + (1 - \ell(x)) \mathcal{H}^H (x, u_h(x), u_h) + \varepsilon(h) & \text{if } x \in \Omega, \\
\max \left( \mathcal{H}^b (x, u_h(x), u_h), u_h(x) - g(x) \right) = 0 & \text{if } x \in \partial \Omega.
\end{cases}$$

We have the following result.

**Theorem 3.1.** We consider the scheme (2.12) and assume that

1. $\mathcal{H}^M$, $\mathcal{H}^H$, and $\mathcal{H}_b$ are strongly consistent;
2. $\mathcal{H}^M$ and $\mathcal{H}_b$ are monotone Hamiltonians;
3. $H_b \leq H$;
4. the blending parameter $\ell$ belongs to $[0, 1]$ and satisfies

$$r = \frac{\mathcal{H}^H (x, u_h(x), u_h)}{\mathcal{H}^M (x, u_h(x), u_h)}, \quad \ell(x) + (1 - \ell(x))r \geq \varepsilon'(h),$$

where the parameters $\varepsilon(h)$ and $\varepsilon'(h)$ satisfy $\varepsilon'(h)^{-1} \varepsilon(h) = o(1)$;
5. there exists a unique solution of (2.12) $u_h$ that satisfies $L^\infty$ bound that is uniform in $h$;
6. Equation (1.1) has a uniqueness principle.

Then the family $u_h$ defined by (2.12) converges locally uniformly to the solution of (1.1) in $\Omega$.

**Remark 1.** An essential ingredient in Theorem 3.1 is that the scheme (2.12) has a unique solution which is bounded in $L^\infty$ uniformly in $h$. In practical calculations,
the solution is obtained by an iterative scheme: we look for the limit, when $n \to +\infty$, of the iterative scheme (2.13) (for example, (2.13)), if such limit exists. If such a limit exists, the $L^\infty$ bound comes from the CFL condition (2.11), but the existence of the limit is not a trivial statement.

**Proof of Theorem 3.1.** We proceed as in [1]. The sequence $u_h$ is bounded, so we can define

$$\overline{\pi}(x) = \limsup_{y \to x, h \to 0} u_h(y) \quad \text{and} \quad \underline{\pi}(x) = \liminf_{y \to x, h \to 0} u_h(y).$$

They are defined on $\overline{\Omega}$ because $u_h$ has bounds independent of $h$. We show that the functions $\overline{\pi}$ and $\underline{\pi}$ are, respectively, subsolutions and supersolutions of (1.1). We proceed in two parts: first, we consider the case of an interior point, then the case of a boundary point.

**Case of an interior point.** In fact, we show first that if $x_0 \in \Omega$ is a local maximum of $\overline{\pi} - \phi$ for some $\phi \in C^b_\infty(\Omega)$, then

$$H(x_0, \varphi(x_0)D\varphi(x_0)) \leq 0, \quad (3.1)$$

while if $x_0 \in \Omega$ is a local minimum of $\underline{\pi} - \phi$,

$$H(x_0, \varphi(x_0)D\varphi(x_0)) \geq 0. \quad (3.2)$$

To show the inequality (3.2), we repeat Barles and Souganidis’ arguments; the inequality (3.2) is obtained in the same way. We may assume that $x_0$ is a strict minimum $\underline{\pi}(x_0) = \phi(x_0)$, $\phi \leq 2\inf_h ||u_h||_\infty$ outside of $B(x_0, r)$, where $r$ is such that

$$\underline{\pi}(x) - \phi(x) \geq \underline{\pi}(x_0) - \phi(x_0) = 0 \quad \text{in} \quad B(x_0, r).$$

There exists sequences $h_n$ and $y_n \in \overline{\Omega}$ such that $n \to +\infty$, $h_n \to 0$, $y_n \to x_0$, $u_{h_n}(y_n) \to \underline{\pi}(x_0)$, and $y_n$ is a global minimum of $u_{h_n} - \phi$. We denote by $\xi_n$ the quantity $u_{h_n}(y_n) - \phi(y_n)$. We have $\xi_n \to 0$, $u_{h_n}(y) \geq \phi(y) + \xi_n$ in $B(x_0, r)$.

Defining $r_n = \frac{\mathcal{H}_n^{M}(y_n, u_{h_n}(y_n), u_h)}{\varepsilon(h_n)}$, we get

$$0 = \ell(y_n)\mathcal{H}_n^{M}(y_n, u_{h_n}(y_n), u_h) + (1 - \ell(y_n))\mathcal{H}_n^{H}(y_n, u_{h_n}(y_n), u_h) + \varepsilon(h_n)$$

$$= (\ell(y_n) + (1 - \ell(y_n))r_n)\mathcal{H}_n^{M}(y_n, u_{h_n}(y_n), u_h) + \varepsilon(h_n). \quad (3.3)$$

Since

$$0 \leq \frac{\varepsilon(h_n)}{\ell(y_n) + (1 - \ell(y_n))r_n} \leq \frac{\varepsilon(h_n)}{\varepsilon'(h_n)} = o(1),$$

we have since $\ell(y_n) + (1 - \ell(y_n))r \geq \varepsilon'(h) > 0$, we get all in all

$$\frac{\varepsilon(h_n)}{\ell(y_n) + (1 - \ell(y_n))r_n} = o(1),$$

because $\mathcal{H}^M$ is monotone and $\varepsilon'(h) > 0$. Hence, if we divide the last equality of (3.3) by $\ell(y_n) + (1 - \ell(y_n))r_n$, we get

$$0 \leq \mathcal{H}_n^{M}(y_n, u_{h_n}(y_n), u_h) + o(1). \quad (3.4)$$
Last, using the monotonicity of $H_{h_n}^M$, we end up to
\begin{equation}
0 \leq H_{h_n}^M (y_n, \phi(y_n) + \xi_n, \phi + \xi_n) + o(1).
\end{equation}

Note that in passing from (3.4) to (3.5), we have used the uniform continuity of $H$.

Thus
\begin{align*}
0 &\leq \limsup_n H_{h_n}^M (y_n, \phi(y_n) + \xi_n, \phi + \xi_n) \\
&\leq H(x_0, \varphi(x_0), D\varphi(x_0)).
\end{align*}

This shows that $\underline{u}$ is a supersolution of (1.1). The same arguments applied to $\overline{u}$ show that it is a subsolution of (1.1) in $\Omega$.

**Case of a boundary point.** Now we consider the case of $x_0 \in \partial \Omega$. The first remark is that for $x \in \partial \Omega$ and any $\varphi \in C^\infty_b(\Omega)$,
\begin{align*}
\limsup_{h \to 0, y \to x, \xi \to 0} S(h, x, \varphi + \xi) &= \max(H(x, \varphi(x), D\varphi), \max(H_b(x, \varphi(x), D\varphi(x)), \varphi(x) - g(x))), \\
\liminf_{h \to 0, y \to x, \xi \to 0} S(h, x, \varphi + \xi) &= \min(H(x, \varphi(x), D\varphi), \max(H_b(x, \varphi(x), D\varphi(x)), \varphi(x) - g(x))).
\end{align*}

The proof for showing that if $x_0 \in \partial \Omega$ is a local maximum of $\overline{u} - \phi$ for some $\phi \in C^\infty_b(\Omega)$, then
\begin{equation}
\min(H(x_0, \varphi(x_0), D\varphi(x_0)), \max(H_b(x_0, \varphi(x_0), D\varphi(x_0)), \varphi(x_0) - g(x_0))) \leq 0,
\end{equation}
while if $x_0 \in \Omega$ is a local minimum of $\underline{u} - \phi$,
\begin{equation}
\max(H(x_0, \varphi(x_0), D\varphi(x_0)), \max(H_b(x_0, \varphi(x_0), D\varphi(x_0)), \varphi(x_0) - g(x_0))) \geq 0
\end{equation}
can easily be obtained by combining the same arguments and those of [19, Theorem 2.2].

Since $S$ is monotone, we get
\begin{align*}
0 &\leq \limsup_n S(h_n, y_n, \phi(y_n) + \xi_n) \\
&= \limsup_{h \to 0, y \to x, \xi \to 0} S(h, y, \varphi + \xi) \\
&= \max(H(x_0, \varphi(x_0), D\varphi(x_0)), \\
&\quad \max(H_b(x_0, \varphi(x_0), D\varphi(x_0)), \max(H_b(x_0, \varphi(x_0), D\varphi(x_0)), \max(H_b(x_0, \varphi(x_0), D\varphi(x_0)), \varphi(x_0) - g(x_0)).
\end{align*}

Now we have to check that the condition (3.6) (resp. (3.7)) implies the supersolution (resp. subsolution) condition.

- **Inequality (3.6).** If $F(x_0, \underline{u}(x_0), D\phi(x_0)) \leq 0$, there is nothing to prove. We assume $F(x_0, \underline{u}(x_0), D\phi(x_0)) > 0$. We have either
\begin{equation}
H(x_0, \varphi(x_0), D\varphi(x_0)) \leq 0
\end{equation}
or
\begin{equation*}
\max(H_b(x_0, \underline{u}(x_0), D\phi(x_0)), F(x_0, \underline{u}(x_0), D\phi(x_0)) \leq 0.
\end{equation*}

In the second case, we have necessarily (3.8) and in both cases, the inequality holds.
• **Inequality (3.7).** If \( F(x_0, \underline{u}(x_0), D\phi(x_0)) \geq 0 \), there is nothing to prove. Assume \( F(x_0, \underline{u}(x_0), D\phi(x_0)) < 0 \), then we must have either \( H(x_0, \underline{u}(x_0), D\phi(x_0)) \geq 0 \) or

\[
\max(H_b(x_0, \underline{u}(x_0), D\phi(x_0)), F(x_0, \underline{u}(x_0), D\phi(x_0))) \geq 0.
\]

Since \( F < 0 \), this inequality implies \( H_b \geq 0 \) so that

\[
H(x_0, \underline{u}(x_0), D\phi(x_0)) \geq H_b(x_0, \underline{u}(x_0), D\phi(x_0)) \geq 0.
\]

Thus, in both cases, we get \( H(x_0, \underline{u}(x_0), D\phi(x_0)) \geq 0 \), which is what we wanted.

**Conclusion.** All this shows that \( \underline{u} \) is a supersolution and \( \overline{u} \) is a subsolution of (1.1). The strong uniqueness principle enables us to conclude.

**Remark 2.**

1. **Choice of \( \epsilon(h) \) and \( \epsilon'(h) \).** Since we must have \( \epsilon(h) = O(h^\ell) \), \( \ell = O(h^k) \), and \( \epsilon'(h)^{-1} \epsilon(h) = o(1) \), a good choice for \( \epsilon(h) \) and \( \epsilon'(h) \) is \( \epsilon(h) = Ch^{k+1} \) and \( \epsilon(h) = C'h^k \) for any constants \( C, C' \).

In the numerical applications, however, we have chosen \( \epsilon'(h) = 0 \); that seems to work fine.

2. **Consistency of \( \mathcal{H}^H \).** The proof does not make any use of the consistency of \( \mathcal{H}^H \). Only \( \mathcal{H}^H \) matters. However, since \( \mathcal{H}^H \) satisfies (2.1), it must be consistent.

4. **Examples of schemes and practical implementation.**

4.1. **First order numerical schemes.** We consider two kinds of first order schemes: the Godunov scheme and the Lax–Friedrichs scheme. We recall briefly their construction here. We describe their construction for elements, and the degrees of freedom are the vertices of these elements. To make the text simpler, we implicitly assume that the elements are triangles in two dimensions (2D), but this is absolutely not essential.

**Godunov Hamiltonian.** If \( H = H_1 + H_2 \), where \( H_1 \) (resp. \( H_2 \)) is convex (resp. concave), then we set

\[
\mathcal{H}^G_h(p_1, \ldots, p_{k_i}) = \inf_{q \in \mathbb{R}^2} \max_{0 \leq l \leq k_i} \sup_{y \in -\Omega_l + q} [p_l \cdot (y - q) - H_1^*(y) - H_2^*(y)],
\]

where \( \Omega_l, l = 1, \ldots, k_i \) are the angular sectors defined by the triangles \( T_1, \ldots, T_{k_i} \) at node \( M_i \), \( H_1^* \), and \( H_2^* \) are the Legendre transforms of \( H_1 \) and \( H_2 \). We have denoted by \( x \cdot y \) the dot product of \( x \) and \( y \).

If \( h \) is the smallest radius of the circles of center \( M_i \) contained in \( \bigcup_{l=1}^{k_i} T_l \), if \( L_1 \) and \( L_2 \) are Lipschitz constants for \( H_1 \) and \( H_2 \), then the scheme is monotone provided that the time step satisfies

\[
\frac{\Delta t}{h} (L_1 + L_2) \leq \frac{1}{2};
\]

one can consult [13] for more details.

In most of the numerical examples below, the Hamiltonian is convex, so (4.1) becomes simpler:

\[
\mathcal{H}^G_h(p_1, \ldots, p_{k_i}) = \max_{0 \leq l \leq k_i} \sup_{y \in -\Omega_l} [p_l \cdot y - H_1^*(y)].
\]
We denote by $H_T$ the term $\sup_{y \in -\Omega_i} [p_i \cdot y - H_1^*(y)]$, where the angular sector $\Omega_i$ is the sector of $T$ seen from the vertex $M$.

**Remark 3.** The implementation of this Hamiltonian is very easy if the evaluation of

$$\sup_{y \in -\Omega_i} [p_i \cdot y - H_1^*(y)]$$

is simple. We first need to initialize $\mathcal{H}^G_i := \mathcal{H}^G(\sigma_i, uh, u_h)$ to a large negative value. We then make a loop over the elements of the mesh, evaluate for each element the gradient of the piecewise linear interpolant $u_h$, evaluate for each vertex of the element the quantity

$$\mathcal{H}^T_i := \sup_{y \in -\Omega_i} [p_i \cdot y - H_1^*(y)],$$

where, for the vertex $\sigma_i, \Omega_i$ is the sector of the element as in Figure 4.1.

**Lax–Friedrichs Hamiltonian.** Here we set

$$\mathcal{H}_h^{LF}(Du_{\Omega_1}, \ldots, Du_{\Omega_{ki}}) = H(\bar{U}) - \frac{\epsilon}{h} \oint_{C_h} [u(M) - u(M_i)] dl,$$

where $C_h$ (resp. $D_h$) is a circle (disk) of center $M_i$ and radius $h$,

$$\bar{U} = \frac{\int_{D_h} Du dx dy}{\pi h^2},$$

and $\epsilon$ is larger than any Lipschitz constant of $H$ divided by $2\pi$.

A different version of the Lax–Friedrichs Hamiltonian that is monotone under the same constraint is the following:

$$\mathcal{H}_h^{LF}(Du_{\Omega_1}, \ldots, Du_{\Omega_{ki}}) = \int_{D_h} H(Du) \frac{dx dy}{\pi h^2} - \frac{\epsilon}{h} \oint_{C_h} [u(M) - u(M_i)] dl.$$
This version can be rewritten as
\[ \mathcal{H}_h^{LF}(Du_{\Omega_1}, \ldots, Du_{\Omega_k}) = \sum_{0 \leq l \leq k_i} \frac{\theta_i^l}{2\pi} H(Du_{\Omega_i^l}) + \varepsilon \sum_{0 \leq l \leq k_i} \tan \theta_i^l \vec{n}_{i+1/2} + \vec{n}_i^l - \frac{1}{2} \cdot Du_{\Omega_i^l}. \]

The vector \( \vec{n}_{i+1/2} \) is the unit vector of the edge that separates the angular sectors \( \Omega_i \) and \( \Omega_{i+1} \), the angle \( \theta_i^l \) is the angle of the angular sector at \( \sigma_i \); see Figure 4.2. The parameter \( \varepsilon \) is the same as in the previous version.

A third version, which is the one we have used in the simulations, is
\[ (4.3c) \quad \mathcal{H}_h^{LF}(Du_{\Omega_1}, \ldots, Du_{\Omega_k}) = \frac{\sum_{T \ni M_i} |T| H(Du_{T}) + \alpha \sum_{M_j \in T} (u_i - u_j)}{\sum_{T \ni M_i} |T|} \]
and \( \alpha \geq h_T \max_p ||Dp|| \), where \( h_T \) is the largest edge of \( T \).

The main difference between these different formulas is that (4.3a) and (4.3b) are intrinsic in the sense given in [13], while (4.3c) is not. By the way, the same is true for (4.1). Hence, following the same reference, (4.3a) and (4.3b) are convergent, and the error estimate is \( \mathcal{O}(h^{1/2}) \). For (4.3c), such an error estimate is not available (at least when following the technique of [13]), but it is convergent: this is a simple application of [3].

The advantage of (4.3c) over the other two versions is its simplicity in coding. As (4.3b), we need to make a loop over the element. For each element, we compute \( Du_{|T|} \), \( \alpha \) and evaluate for each degree of freedom in the element
\[ |T| H(Du_{|T|}) + \alpha (u_i - u_j). \]

The numerical Hamiltonian is the arithmetic average of these quantities.

The dissipation mechanisms are much simpler than for (4.3b). Considering (4.3a), the loop has to be carried out over each degree of freedom. Then for each of them, we need to make a loop over its neighbors. In the case of (4.3c), the coding is much simpler; this is why we prefer (4.3c).
4.2. High order Hamiltonians. There are many formally high order numerical Hamiltonians, but it is more difficult to construct stable and high order Hamiltonians. For example, if a discrete $L^2$-like stability property is sought, one has to realize that there is no natural counterpart on the continuous side because of the nature of the viscosity solutions: the test functions are not integrated by part as for standard hyperbolic problems. The natural $L^2$-like stability property has to be written on $Du$. This causes some difficulties that may be overcome; see, for example, [14] and more recently [20]. In the following, we first consider a formally high order scheme that appears to be stable as long as no singularity of $Du$ appear. It is in the spirit of the ENO-like scheme of [6, 21] and [13]. A second example is also considered following [15]. The scheme is more compact but adapted only to homogeneous Hamiltonians. However, we propose an ad hoc extension to the inhomogeneous case in this paper.

Notations. In this paragraph, we consider elements that are implicitly thought as triangular elements, but this restriction is not essential. We first precise the type of interpolant (reconstruction) of $\{u_i\}_{i=1,...,n_2}$ we consider in the examples.

Two kinds of Lagrange-type interpolants are considered. Since there is no ambiguity when we consider a given interpolation, $u_h$ represents the interpolation of the continuous function $u$.

In the first case, in each triangle $T$, the solution is approximated by a polynomial of degree $r$; their set is $P^k(T)$. Hence, the solution is described by $\frac{(r+1)(r+2)}{2}$ degrees of freedom. It is known that the points of $T$ which barycentric coordinates are $(\frac{i}{r}, \frac{j}{r}, \frac{k}{r})$, with $i, j, k$ positive integers, and $i + j + k = r$ are unisolvant. Examples for $r = 1, 2$ are displayed on Figure 4.3. The degrees of freedom $\sigma$ in the mesh is the collection of these new points.

Other choices are possible, such as the interpolants defined in [22]. The simplest example is described, in any triangle, by the degrees of freedom consisting of those of the $P^2$ interpolation plus the centroid of the triangle; see Figure 4.4. Denoting by $\text{vec}(b)$ the set of functions of the type $\lambda b$ where $\lambda \in \mathbb{R}$, the interpolation space is $\tilde{P}^2(T) = P^2(T) \oplus \text{vec}(b)$. The bubble function is, if $\{\Lambda_j\}_{j=1,3}$ denotes the barycentric coordinates in $T$, $b = \Lambda_1 A_2 A_3$. This interpolation space is used in the two-dimensional examples. It yields a third order accurate interpolation and enjoys the following quadrature relation:

$$\int_T f(x)dx = |T| \sum_j \omega_j f(x_j),$$

Fig. 4.3. Degrees of freedom for $r = 1, r = 2$. 

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with $\omega_j = \frac{1}{20}$ for $j = 1, \ldots, 3$, $\omega_j = \frac{2}{15}$ for $j = 4, \ldots, 6$, and $\omega_7 = \frac{9}{20}$. See [22] for more details and other examples.

We describe the basis functions for $P_1(T)$, $P_2(T)$, and $\tilde{P}_2(T)$. We follow the notations of Figures 4.3 and 4.4.

- **Case $P_1(T)$**. We have $N_i = \Lambda_i$.
- **Case $P_2(T)$**. We have $N_1 = \Lambda_1(2\Lambda_1 - 1)$ and similar formula for $i = 2, 3$; $N_4 = 4\Lambda_1\Lambda_4$ and similar formula for $i = 5, 6$.
- **Case of $\tilde{P}_2(T)$**. The basis functions are $N_1 = \Lambda_1(2\Lambda_1) + 3b$ and similar formula for $i = 2, 3$; $N_4 = 4\Lambda_1\Lambda_3 - 12b$ and similar formula for $i = 5, 6$; $N_7 = 27b$.

The main difference between the basis functions of $P_2(T)$ and those of $\tilde{P}_2(T)$ is that $\int_T N_\sigma dx = 0$ for $\sigma = 1, 2, 3$ in $P_2(T)$, while $\int_T N_\sigma dx > 0$ for any $\sigma$ in $\tilde{P}_2(T)$. This behavior plays an important role in the next paragraph.

Other types of Lagrange interpolants could have been considered.

**4.2.2. ENO/WENO-like schemes.** Consider any degree of freedom $\sigma$. It belongs to several triangles $T$, possibly only one if $r \geq 3$. Denote by $V_\sigma$ the list of these triangles. We define the high order Hamiltonian as

$$H^H_\sigma := H^M(Du^h_T, T_k \in V_\sigma),$$

where $H^M$ is any of the low order Hamiltonians defined above by (4.1), (4.2), (4.3a), or (4.3b). Other high order Hamiltonians, such as the high order central one of [23, 16] could have been considered.

In the very early draft of this work, (4.5) has been implemented and tested. We do not present the results here, mainly because we want to stress the simplicity aspect of our derivation. In the case of ENO/WENO-type scheme, the reconstruction step is very complex, especially for unstructured meshes. In the next section, we present a much simpler method for constructing high order scheme, which has led us to abandon the ENO one.

**4.2.2. Compact schemes numerical Hamiltonians.** In this section, for any triangle, the interpolant $u^h$ belongs to $P_1(T)$ or $\tilde{P}_2(T)$.

**Derivation.** We follow [15]: in the case of a homogeneous Hamiltonian of degree $k$ in $p$, for example,

$$H(x, u, p) \equiv H(p) - f(x),$$
with
\[ H(p) = \frac{1}{k} D_p H(p) \cdot p, \]
we can look at
\[ H(x, Du) = 0 \]
as a convection problem with source term
\[ (4.6) \quad \bar{\lambda} \cdot Du = f(x), \]
where \( \bar{\lambda} = \frac{1}{k} D_p H(Du) \).

Then we consider the unsteady problem associated to this equation (without the boundary conditions)
\[ \frac{\partial u}{\partial t} + \frac{1}{p} H_p(Du) \cdot Du = f(x), \]
i.e., a convection-like problem which is approximated, via the streamline upwind Petrov–Galerkin (SUPG) method [24], as
\[ (4.7) \quad \int_{\Omega \times [t_n, t_{n+1}]} \omega \left( \frac{\partial u}{\partial t} + H(x, Du) \right) dx \]
\[ + \int_{\Omega \times [t_n, t_{n+1}]} \left( \frac{\partial \omega}{\partial t} + DH \cdot D\omega \right) \tau \left( \frac{\partial u}{\partial t} + H(x, Du) \right) = 0, \]
where \( \omega \) is any linear combination of the basis functions \( N_\sigma(x) \varphi(t) \), with \( \varphi \) linear in time. The positive real number \( \tau \) is typically chosen as
\[ \tau = \left( \left( \frac{2}{\Delta t} \right)^2 + \left( \frac{2 |D_p H|}{h} \right)^2 \right)^{-1/2}. \]

Noticing that
\[ \frac{\partial \omega}{\partial t} = \frac{\omega(x, t_{n+1}) - \omega(x, t_{n})}{\Delta t}, \]
using (4.4) we apply mass lumping and get
\[ \frac{u_n^{n+1} - u_n^n}{\Delta t} + H_\sigma \left( \sigma, u_\sigma, u_\xi \epsilon V_\sigma \right) = 0, \]
with
\[ H_\sigma \left( \sigma, u_\sigma, u_\xi \epsilon V_\sigma \right) \]
\[ := \int_{\Omega} H(\sigma, Du^h) N_\sigma dx \]
\[ + h \int_{\Omega} \left[ \frac{D_p H(\sigma, Du^h)}{\|D_p H(\sigma, Du^h)\|} \cdot DN_\sigma \right] H(\sigma, Du^h) dx \left( \int_{\Omega} N_\sigma dx \right)^{-1}. \]
In (4.8), $h$ is the maximum diameter of the triangle of the mesh. The Hamiltonian (4.8) will be used for (1.1) when $H$ is homogeneous in $p = Du$. Modifications for the inhomogeneous case are considered later.

We have the simple lemma, which can easily be generalized to other types of interpolants.

**Lemma 4.1.** Assume $H$ is $C^1$ and consider the interpolant in $\mathbb{P}^1(T)$ or $\mathbb{P}^2(T)$ where linear functions are preserved. Away from the boundaries, relation (4.8) defines a consistent Hamiltonian in the meaning given by Definition 1.1.

**Proof.** If $u$ is linear, $u^h = u$. For any degree of freedom $\sigma$, we have

\begin{equation}
\left( \int_\Omega H(\sigma, Du^h) \mathcal{N}_\sigma \, dx \right) \left( \int_\Omega \mathcal{N}_\sigma \, dx \right)^{-1} = H(\sigma, Du(\sigma))
\end{equation}

because $Du$ is constant.

Since $\sigma$ is not on the boundary of $\Omega$, the support of $\mathcal{N}_\sigma$ lies inside of $\Omega$, and thus

\[ \int_\Omega \mathcal{N}_\sigma \, dx = 0. \]

The second term in (4.8) gives

\begin{equation}
\int_\Omega \left[ \frac{DpH(\sigma, Du^h)}{\|DpH(\sigma, Du^h)\|} \cdot D\mathcal{N}_\sigma \right] H(\sigma, Du^h) \, dx
\end{equation}

\[ = H(\sigma, Du) \left[ \frac{DpH(\sigma, Du^h)}{\|DpH(\sigma, Du^h)\|} \right] \cdot \int_\Omega D\mathcal{N}_\sigma \, dx = 0. \]

Using (4.9a) and (4.9b) and Definition 1.1, the Hamiltonian (4.8) is consistent.

**Remark 4.**

1. The choice of the basis functions is fundamental because $\int_\Omega \mathcal{N}_\sigma \, dx$ needs to be nonzero.

2. The proof does not depend on the fact that the Hamiltonian is homogeneous. It can be easily adapted to the case where the “dissipation” parameter $\frac{DpH(x, Du^h)}{\|DpH(x, Du^h)\|}$ is replaced by $\mathcal{D}H$, a continuous vector-valued function.

We first review the stability properties of (4.8) for homogeneous Hamiltonians from [15].

**Stability property.** As mentioned several times earlier in the text, the Hamiltonian (4.8) must satisfy some stability property. Here, we recall some results of [15] where they show that this is, indeed, the case, at least when a particular integration scheme of (4.7) is chosen.

In [15], the Hamiltonian (4.8), introduced for Hamiltonians that are homogeneous of degree $k$ in the $Du$ variable, have the property that (4.8) and (4.7) satisfy a minimization principle for $f = 0$. Their remark is trivially extended to $f \neq 0$. This ensures a stability condition. For example, the following inequality is shown in [15]:
Setting \( t_n = n\Delta t \), we have

\[
\frac{1}{2} \left\| u (t_n^+) \right\|_\Omega^2 + \frac{1}{2} \sum_{n=0}^{N-1} \left\| u (t_n^+) - u (t_n^-) \right\|_\Omega^2 + \sum_{n=0}^{N-1} \left\| \sqrt{\tau} \left( \frac{\partial u}{\partial t} + H(x, u, Du) \right) \right\|_{\Omega \times [t_n, t_{n+1}]}^2 \\
+ \frac{1}{2} \sum_{n=0}^{N-1} \sum_{\tau \in \mathcal{T}} \int_{t_n}^{t_{n+1}} \int_T u^2 (D \cdot DH) \, dx \, dt \\
= \frac{1}{2} \left\| u (t_1^-) \right\|_\Omega^2.
\]

This relation shows that the (implicit in time) Petrov–Galerkin scheme (4.7) is energy stable.

**Accuracy arguments.** We show now that the scheme (4.8) is high order accurate for the steady problem (1.1) in which we omit the boundary conditions. We assume that the solution \( u \) is smooth enough so that this formal calculation is, indeed, valid. We have, strongly, that for any \( H \) of (4.8). For a homogeneous Hamiltonian of the type (4.11)

\[
\int_{\Omega} H (x, u^h, Du^h) - H (x, I^h u, DI^h u) \, dx + h \int_{\Omega} \left[ \frac{H_{p}(Du^h)}{\| H_{p}(Du^h) \|} \cdot DN_{\sigma} \right] [H_{p}(Du^h) - H (x, I^h u, DI^h u)] \, dx \\
= O (h^k) \times \left[ \int_{\Omega} N_{\sigma} \right] \, dx
\]

if \( u - I^h u = O(h^k) \) in a suitable norm, \( k = 2 \) for \( \mathbb{P}^1(T) \), and \( k = 3 \) for \( \mathbb{P}^2(T) \). This relation indicates that \( H (x, u^h, Du^h) - H (x, I^h u, DI^h u) = O(h^k) \) in the same norm, so that \( D_{er} = O(h^k) \). This is clearly not a proof, only an indication of the formal accuracy of the scheme. We see that we get an extra order, thanks to the fact that the exact solution \( u \) satisfies, for any \( \sigma \), the residual property

\[
\int_{\Omega} H (x, u, Du) N_{\sigma} \, dx + h \int_{\Omega} \left[ \frac{D_{p} H (x, u^h, Du^h)}{\| D_{p} H (x, u^h, Du^h) \|} \cdot DN_{\sigma} \right] H (x, Du^h) \, dx = 0.
\]

**Case of inhomogeneous Hamiltonians.** The difficult problem is to control the term

\[
(4.11) \quad \left( h \int_{\Omega} \left[ \frac{D_{p} H (x, u^h)}{\| D_{p} H (x, Du^h) \|} \cdot DN_{\sigma} \right] H (x, Du^h) \, dx \right) \left( \int_{\Omega} N_{\sigma} \, dx \right)^{-1}
\]

of (4.8). For a homogeneous Hamiltonian of the type \( H(x, u, p) \equiv H(p) - f(x) \), with \( H \) homogeneous of degree \( > 0 \), this term clearly brings dissipation because

\[
D_{p} H (x, Du^h) \cdot DN_{\sigma} \quad H (x, Du^h) = \frac{1}{p} \left( D_{p} H (x, Du^h) \cdot DN_{\sigma} \right) \left( D_{p} H (x, Du^h) \cdot Du^h \right)
\]

\[
- D_{p} H (x, Du^h) \cdot DN_{\sigma} \quad f(x).
\]

The second term plays the role of a source term and does not affect the stability.
In the inhomogeneous case, this argument does not work any longer, but if we write

\[ H(x, u, Du^h) = \mathcal{D}H(x, u^h) \cdot (Du^h - p^\text{ref}) + H(x, u, p^\text{ref}), \]

where \( p^\text{ref} \) is any reference vector, if the mapping \( Du^h \mapsto \mathcal{D}H(x, u^h) \) is continuous (so that the numerical Hamiltonian remains consistent), we can repeat formally the stability argument by replacing (4.11) in (4.8) by

\[
\int_{\Omega} \frac{\mathcal{D}H(x, u^h) \cdot DN_\sigma}{\| \mathcal{D}H(x, u^h) \|} H(x, u^h, Du^h) \, dx
\]

\[
\int_{\Omega} N_\sigma dx.
\]

A natural choice for \( \mathcal{D}H(x, u^h) \) is

\[
\mathcal{D}H(x, u^h) = \int_0^1 \mathcal{D}p H(x, u^h, sDu^h + (1-s)p^\text{ref}) \, ds
\]

and then, instead of (4.8), we consider the numerical Hamiltonian and the Hamiltonian

\[
\mathcal{H}_\sigma(\sigma, u_\sigma, u_{\xi \in V_\sigma}) := \left( \int_\Omega H(\sigma, Du^h) N_\sigma dx + h \int_\Omega \left[ \frac{\mathcal{D}H(\sigma, Du^h)}{\| \mathcal{D}H(\sigma, Du^h) \|} \cdot DN_\sigma \right] H(\sigma, Du^h) \, dx \right)
\]

\[
\times \left( \int_\Omega N_\sigma dx \right)^{-1},
\]

where \( p^\text{ref} \) is an arbitrary vector. Note that the accuracy arguments of the previous paragraph still hold, as well as Lemma 4.1.

**Implementation details.** We end this section by giving some details about the implementation of (4.8). We follow [15]. From (4.8), we see that the numerator and the denominator can be computed following an element-based approach. In pseudocode, this gives

1. initialize \( \mathcal{H}_\sigma = 0 \) and \( \psi_\sigma = 0 \) for any degree of freedom;
2. loop over elements \( T, j = 1, \ldots, n_e \)
   (a) compute \( N_\sigma \) for each degree of freedom on \( T \),
   (b) compute \( u \) and \( Du \),
   (c) evaluate

\[
\mathcal{H}_\sigma = \mathcal{H}_\sigma + \int_T H(x, u^h, Du^h) N_\sigma dx
\]

\[
+ h \int_T \frac{\mathcal{D}H(x, u^h)}{\| \mathcal{D}H(x, u^h) \|} \cdot DN_\sigma \mathcal{D}p H(x, u^h, Du^h) \cdot Du^h dx
\]

via high order quadrature formula and thanks to (4.13),

(d) evaluate

\[
\psi_\sigma = \omega_\sigma + \int_T N_\sigma dx
\]

via high order quadrature formula;
3. compute

\[ H_\sigma = \frac{H_\sigma}{\psi_\sigma}. \]

Remark 5. When implementing the blended scheme (2.12a), the low order Hamiltonians are implemented by using a subtriangulation. In the case of \( P^2(T) \), we use the subtriangulation of Figure 4.5.

4.3. Practical implementation of the scheme (2.12)–(2.13)–(2.10). The most straightforward implementation is to use the pseudotime-inconsistent scheme like

\[ u^{n+1}_\sigma = u^n_\sigma - \Delta t H_\sigma, \]

where the time step is limited by a CFL-type condition. Since we are computing steady solution, the time step and the time \( t_n \) are only relaxation and iterative parameters. Hence, a better strategy is to use a local time step.

Remember, we are using the limiter (2.10); it is useful to see exactly how the scheme is written. Following the notations of section (2), we see that if \( \alpha_- = 1 \),

- if \( r > \beta + \frac{1}{\alpha_+} \), \( H_\sigma = \gamma H^H_\sigma \), with \( \gamma = \frac{1}{\beta} \leq 1 \) if \( \beta \geq 0 \);
- if \( r \in \left[ \beta, \beta + \frac{1}{\alpha_+} \right] \), \( H_\sigma = \gamma H^H_\sigma \), with \( \gamma = 1 + \alpha_+ (1 - r)(r - \beta) \in [0, 1] \) if \( \beta \geq 1 \);
- if \( r \in [0, \beta] \), \( H_\sigma = H^H_\sigma \);
- if \( r \in [-1, 0] \), \( H_\sigma = \gamma H^H_\sigma \), with \( \gamma = -\frac{H^H_\sigma}{H^M_\sigma} \in [0, 1] \);
- if \( r < -\frac{1}{\alpha_-} \), \( H_\sigma = H^M_\sigma \).

Thus, we see that if \( \beta \geq 1 \) and \( \alpha_- = 1 \), we can always write \( H_\sigma = H^H \) or \( H_\sigma = \gamma H^H_\sigma \), with \( \sigma \in [0, 1] \). The scheme, omitting the boundary conditions, is written as

\[ u^{n+1}_\sigma = u^n_\sigma - \Delta t \gamma(u^n) \begin{cases} H^M_\sigma & \text{if } r \leq -1, \\ H^H_\sigma & \text{if } r \geq -1, \end{cases} - \Delta t \times \varepsilon(h), \]

with \( 0 \leq \gamma(u^n) \leq 1 \). This leads to the following choice of the local time step:
\[ \Delta t_\sigma := \Delta t \gamma(u^n)_\sigma. \] The optimal stability condition is

\[
\Delta t_\sigma = \text{CFL} \times \begin{cases} 
\Delta t_{\text{max}}^L & \text{if } r \leq -1, \\
\Delta t_{\text{max}}^H & \text{if } r \geq -1,
\end{cases}
\]

where \( \Delta t_{\text{max}}^L \) (resp. \( \Delta t_{\text{max}}^H \)) is the maximum time step allowed by the first order scheme (resp. the high order scheme).

Hence, in practice, we implement the following scheme (using the fact that \( \epsilon(h) = C h^k \), with \( C > 0 \) arbitrary, so we can redefine \( \epsilon \)):

1. For an internal degree of freedom,

\[
u_{\sigma}^{n+1} = u_{\sigma}^n - \Delta t_\sigma \mathcal{H}_\sigma,
\]

where

\[
\mathcal{H}_\sigma = \begin{cases} 
\mathcal{H}_\sigma^M + \epsilon(h) & \text{if } r \leq -1, \\
\mathcal{H}_\sigma^H + \epsilon(h) & \text{else.}
\end{cases}
\]

2. For a degree of freedom on the boundary, \( u_{\sigma}^{n+1} \) is defined as the solution of

\[
\max \left( \frac{u_{\sigma}^{n+1} - u_{\sigma}^n}{\Delta t_\sigma} + \mathcal{H}_\sigma^L, u_{\sigma}^{n+1} - g(\sigma) \right) = 0,
\]

with \( \Delta t_\sigma = \text{CFL} \times \Delta t_{\text{max}}^L \).

We see that, thanks to the local time stepping strategy, we can use almost everywhere the high order unlimited scheme, without creating spurious oscillations in the solution. In order to illustrate this remark, and the way we have defined the various schemes throughout the paper, we provide now some numerical illustrations.


5.1. Computational strategy. If \( \epsilon(h) = 0 \), a close examination of (2.2) and (2.8) reveals that if one initializes the calculation with a converged first order solution (resp. a converged second order solution), we get \( \ell = 1 \) (resp. \( \ell = 0 \)) in general. In other words, the high order scheme will provide either a first order solution or a second order solution possibly with oscillations! The role of the parameter \( \epsilon(h) \neq 0 \) is precisely to avoid this situation.

In practice, either we initialize by a constant function and we run the high order scheme from scratch. This strategy works well for the one-dimensional examples below because there is no particular difficulties in the evaluation of \( H \). In the two-dimensional cases, because a \( D_p H \) (resp. \( D H \)) appears in the denominator of (4.8) (resp. (4.14)), we have to first run the first order scheme up to a point where there is no difficulty in the evaluation of \( \mathcal{H}^H \), and then we run the high order schemes.

Except in subsection 5.3.2 where \( \tilde{P}^2(T) \) is used, the interpolation is always in \( P^1(T) \).

5.2. One-dimensional examples. In this example, we consider the Lax–Friedrichs scheme and the one-dimensional version of the high order schemes (4.8) and (4.14). The test problem is

\[
\begin{align*}
|u'|-n(x) &= 0 & x &\in [0,1], \\
u(0) &= u(1) = 0,
\end{align*}
\]
where \( n(x) = 3x^2 + a \), with \( a = \frac{1-2x^3}{2x_0^3} \) and \( x_0 = \frac{3\sqrt{2}+2}{4\sqrt{2}} \). The solution is

\[
\begin{align*}
\text{if } x &\in [0, x_0], \\
\text{if } x &\in [x_0, 1].
\end{align*}
\]

In this example, the solution is computed by a blending between the first order Lax–Friedrichs scheme and the compact scheme of section 4.2.2 adapted to the one-dimensional case. The scheme should be formally second order accurate. Since the Hamiltonian \( x \mapsto |x| \) is homogeneous of degree 1, we use the original formula of [15].

We have represented the solution on Figure 5.1 for only 50 mesh points as well as zooms in \([0.4, 0.6]\) where the solution is smooth (see Figure 5.2) and around the maximum (see Figure 5.3).

We have also computed the \( L^1 \) error in \([0, 1]\) (Figure 5.4) and \( L^\infty \) error in \([\frac{1}{2\sqrt{2}}, \frac{1}{2}]\) where the solution is still smooth (Figure 5.4). We see that the expected order of accuracy is obtained. The convergence behavior of the blended scheme seems better than those of the unlimited second order scheme.

Then we consider an inhomogeneous and nonconvex Hamiltonian, namely,

\[
H(x, p) = \cos(p)^2 + |p|.
\]

The problem reads

\[
H(x, u') = 0 \text{ in } x \in [0, 1], \text{ with } u(0) = u(1) = 0.
\]

On Figure 5.5, we display \( H \) in the range \( x \in [-1, 1] \). The numerical solutions are displayed in Figure 5.6 in the range \( x \in [0.5, 0.8] \). The mesh has 50 points. We have numerically checked that the gradient of the solution may be larger than 1 in absolute value, so that nonconvex effects do occur. We have chosen \( p_{ref} = 0 \) in the one-dimensional version of (4.14).
The iterative convergence has been run to machine accuracy. Once again, the blended solution lies between the first order and second order unlimited solution. In the smooth regions, the two second order solutions are indistinguishable, while at the extrema, the quality of the first order and blended solutions are comparable. We note an overshoot for the second order unlimited solution.
5.3. Two-dimensional examples. First, we consider an example of a homogeneous Hamiltonian (the Eikonal Hamiltonian) and second, an inhomogeneous but still convex one. We have not considered any nonconvex case, since it seems difficult to construct an example for which existence and uniqueness, with Dirichlet boundary conditions, can be proved, at least from the information provided in [1].

5.3.1. Eikonal equation. We consider the Eikonal equation with a Dirichlet boundary condition on the inner boundary of the geometry considered in Figure 5.7. The solution is nothing more than the distance function to this boundary. On Figure 5.8, we superimpose the first order solution, the second order unlimited solution, and the limited one. This figure shows that the two second order solutions superimpose in the area where the solution is smooth, that the unlimited exhibits slight oscillations as expected. They are totally cured by the limitation procedure.
5.3.2. Inhomogeneous case. The problem is to find $u$ in $\Omega = [0, 1] \times [0, 1] - C$, where $C = \{(x, y) \in [0, 1/2] \times [0, 1/2] \text{ and } (x - 1/2)^2 + (y - 1/2)^2 \geq 1\}$, solution of

\begin{equation}
\psi(Du) - 1 = 0 \text{ in } \Omega \text{ and } u = 0 \text{ on } \partial \Omega.
\end{equation}

In (5.2), $\psi$ is defined as

$$
\psi(p) = \begin{cases} 
\|p\|^2 + 1 & \text{if } \|p\| \leq 1, \\
\|p\|^2 & \text{else.}
\end{cases}
$$

In that case, the third order accurate interpolant of [22] is used; see section 4.2, yielding a formally third order accurate solution. Our purpose is not to check a third order accurate error behavior but to show that other interpolation techniques are
possible, and the resulting scheme is still simple to implement. The vector $\mathcal{DH}$ is chosen to be $\frac{\partial u^h}{\partial u^h}$ as in the homogeneous case because $\psi' \geq 0$. The mesh is very crude; see Figure 5.9.

In Figure 5.10, we have plotted the first order (Lax–Friedrich), the second order unlimited, and the blended solution. On Figure 5.10 we have plotted the solution of all the degrees of freedom.

First, we see a very clear improvement of the solution between the first order and higher order solution. The resolution of discontinuities is very sharp.

The second order solution is already very good. We have small wiggles or what look like small wiggles.

Remark 6 (does the boundary condition spoil the accuracy?). One of the referees has pointed out the question whether the effective accuracy is governed by the accuracy at the boundary. At least in the case of convex (at the boundary) Hamiltonians and with the Godunov boundary Hamiltonian as in all the numerical examples of this paper, this is not the case. The reason is the following. At a boundary, except perhaps at exceptional points, either the characteristics of the steady problems (1.1)
are ingoing or outgoing. If they are ingoing, because the Hamiltonian is convex and because of the choice of the boundary Hamiltonian, our BCs amount to impose strongly the boundary condition. This is a simple convexity argument. If the characteristics are outgoing, then the boundary Hamiltonian plays no role. If we had taken Neumann boundary, then the situation is simpler since we can impose strongly the boundary condition, and the question becomes that of how accurate we are to approximate the normal derivative; see [19]. Hence the accuracy at the boundary cannot be spoiled.

6. Conclusion, further work. In this paper, we have presented a general and simple method for increasing the order of accuracy of schemes for first order Hamilton–Jacobi equations. It relies on a simple blending of a low order and a high order scheme. The structure of the blending has been studied so that the original stability properties of the original first order scheme are kept. The main difficulty is to construct high order schemes that are stable in a meaning too precise. We have presented some examples, but our examples are clearly not optimal.

This work can be extended in two directions. The first one is about the construction of better high order schemes. There is lots of flexibility in the construction: the only constraint is the consistency of the high order scheme; there is no conservation-related constraints as for conservation equations, since these constraints are meaningless. Due to the generality of our method, we can adapt it of blended low order schemes and discontinuous Galerkin-like schemes such as those of [14, 20]. This will be done in a future work.
The second direction is about unsteady problems. Consider
\[ \frac{\partial u}{\partial t} + H(x, u, Du) = 0. \]

We can prediscretize it in time first, for example, by doing
\[ \frac{3}{2} (u^{n+1} - u^n) - \frac{1}{2} (u^n - u^{n-1}) + \Delta t H \left( x, u^{n+1}, Du^{n+1} \right) = 0, \]
which is a second order in time approximation of the true problem. This equation can be seen as a steady Hamilton–Jacobi problem in the variable \( v := u^{n+1} \). Other, and more accurate prediscretization, leading to problems like
\[ \alpha u^{n+1} + \beta \Delta t H \left( x, u^{n+1}, Du^{n+1} \right) = F \left( \{ u^k, k = n, n-1, \ldots, n-p \} \right) \equiv F(x), \]
with \( \alpha, \beta > 0 \) and for \( p \) integer, exist. Because our technique needs only the consistency of the Hamiltonian, it can be applied in this context and will lead to high order accuracy in space and time schemes. This will also be investigated in future research.

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REFERENCES


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