
An entropy-satisfying relaxation approximation for
the isentropic Baer & Nunziato model with
vanishing phases

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Introduction

Joint work with

Frédéric Coquel, Jean-Marc Hérard & Nicolas Seguin.

Framework:

- ▷ This work is financially supported by EDF.
 - ▷ Two-phase flows for the study of nuclear reactors' heart.
 - ▷ Modelling and development of numerical schemes.
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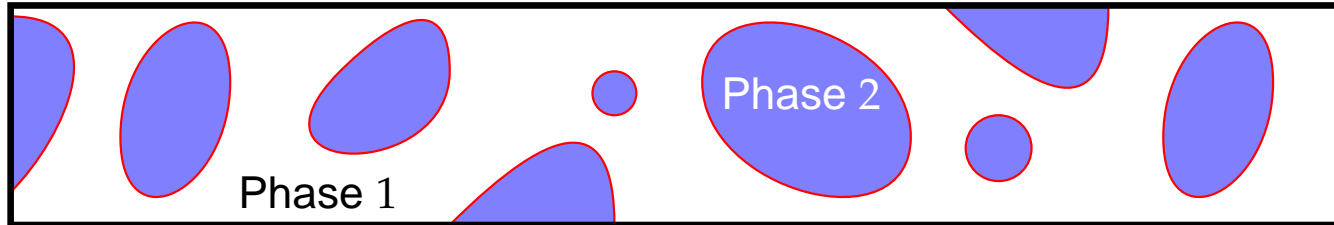
Outline

- ▷ The Baer & Nunziato model and its properties,
 - ▷ A relaxation approximation for the Baer & Nunziato model,
 - ▷ The Riemann problem for the relaxation system,
 - ▷ A relaxation numerical scheme,
 - ▷ Conclusion and perspectives.
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The Baer-Nunziato two phase flow model



$$\partial_t \alpha_1 + V_I \partial_x \alpha_1 = 0,$$

$$\partial_t (\alpha_1 \rho_1) + \partial_x (\alpha_1 \rho_1 u_1) = 0,$$

$$\partial_t (\alpha_1 \rho_1 u_1) + \partial_x (\alpha_1 \rho_1 u_1^2 + \alpha_1 p_1(\rho_1)) - P_I \partial_x \alpha_1 = 0,$$

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- ▷ For $k = 1, 2$, α_k, ρ_k, u_k : statistical fraction, density and velocity of phase k , with $\alpha_1 + \alpha_2 = 1$,
- ▷ $\rho_k \mapsto p_k(\rho_k)$: barotropic pressure laws,
- ▷ (V_I, P_I) interface velocity and pressure:

$$(V_I, P_I) = (u_2, p_1).$$

The Baer-Nunziato two phase flow model

Contributors

On the complete model (with energy equations)

- ▷ Abgrall & Saurel,
- ▷ Ambroso, Chalons, & Raviart,
- ▷ Andrianov & Warnecke,
- ▷ Baer & Nunziato,
- ▷ Deledicque & Papalexandris,
- ▷ Embid & Baer,
- ▷ Gallouët, Coquel, Hérard & Seguin,
- ▷ Gavriluk & Saurel,
- ▷ Schwendeman, Whale & Kapila,
- ▷ Stewart & Wendroff,
- ▷ Tokareva & Toro...

On the isentropic model (without energy equations)

- ▷ Ambroso, Chalons, Coquel & Galié,
 - ▷ Thanh, Knöner & Nguyen Thanh Nam.
-

The Baer-Nunziato two phase flow model

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State vector : $\mathbb{U} = (\alpha_1, \alpha_1 \rho_1, \alpha_1 \rho_1 u_1, \alpha_2 \rho_2, \alpha_2 \rho_2 u_2)$

Principal properties:

- ▶ Four **GNL** fields $u_k \pm c_k(\rho_k)$ with $c(\rho_k) = \sqrt{p'_k(\rho_k)}$, and one **LD** field : u_2 ,
- ▶ The system is hyperbolic iff $|u_1 - u_2| \neq c_1(\rho_1)$, otherwise: **resonance**.
- ▶ The **entropy weak** solutions of (\mathcal{H}) satisfy the following inequality

$$\partial_t \eta(\mathbb{U}) + \partial_x \mathcal{F}_\eta(\mathbb{U}) \leq 0,$$

where $\eta(\mathbb{U}) := \sum_{k=1}^2 \alpha_k \rho_k E_k$ and $\mathcal{F}_\eta(\mathbb{U}) := \sum_{k=1}^2 \alpha_k (\rho_k E_k + p_k(\rho_k)) u_k$. Phasic energies: $E_k := \frac{u_k^2}{2} + e_k(\tau_k)$.

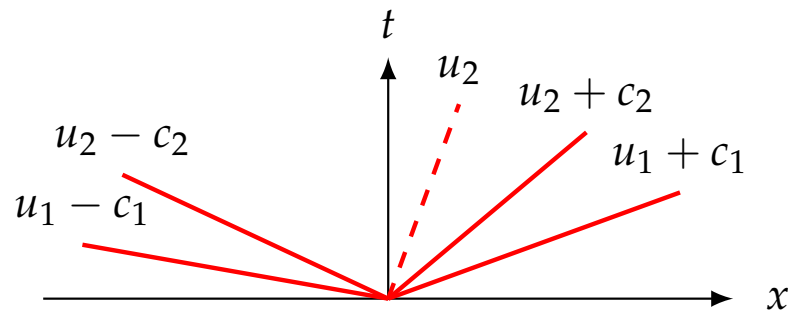
- ▶ The mapping $\mathbb{U} \mapsto \eta(\mathbb{U})$ is **convex**.
-

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No complete resolution of the Riemann problem: $\mathbb{U}(x, t = 0) = \begin{cases} \mathbb{U}_L & \text{if } x < 0, \\ \mathbb{U}_R & \text{if } x > 0. \end{cases}$

▷ Waves's ordering, resonance,

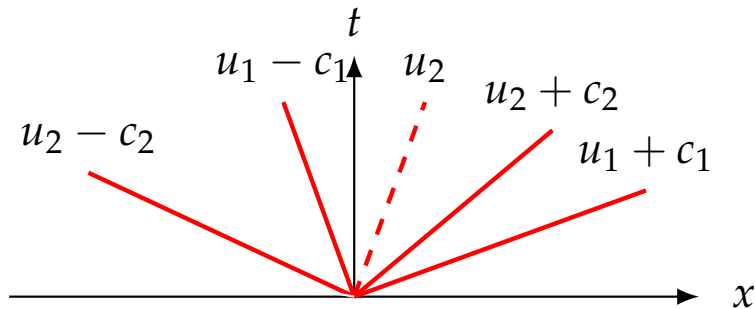


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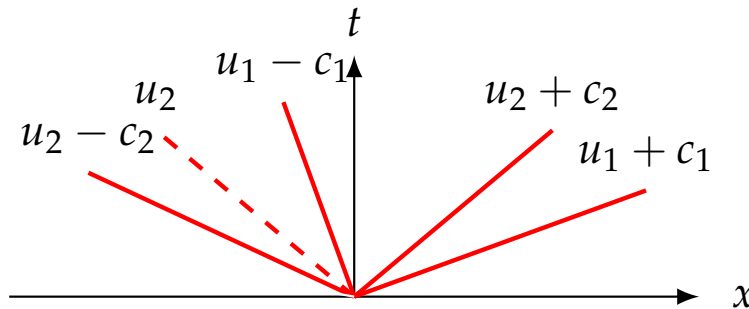


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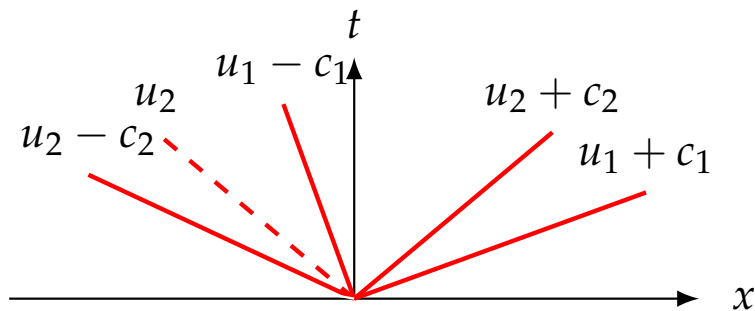


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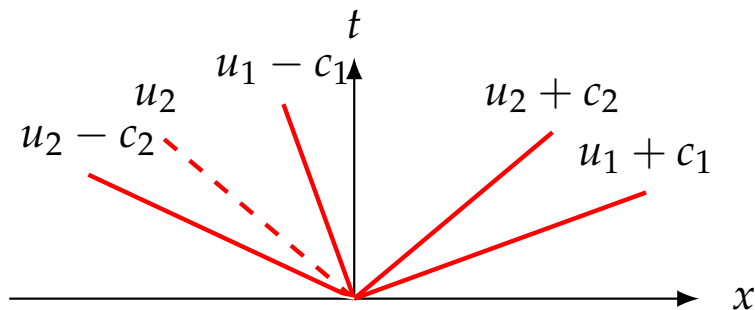
- ▷ Non-linearity of the pressure-laws, **GNL** fields: $\rho_k \mapsto p_k(\rho_k)$,
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- ▷ Waves's ordering, resonance,



- ▷ Non-linearity of the pressure-laws, **GNL** fields: $\rho_k \mapsto p_k(\rho_k)$,
 - ▷ Treatment of the non-conservative terms $p_1 \partial_x \alpha_1$.
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The Riemann problem for (\mathcal{H})

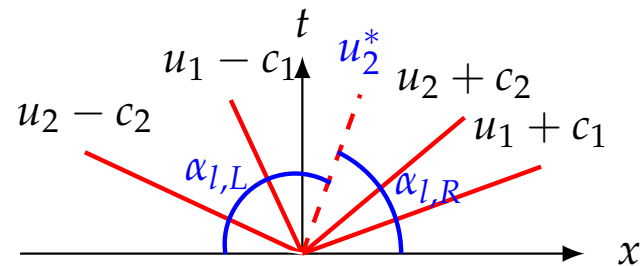
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In the domain of **hyperbolicity**:

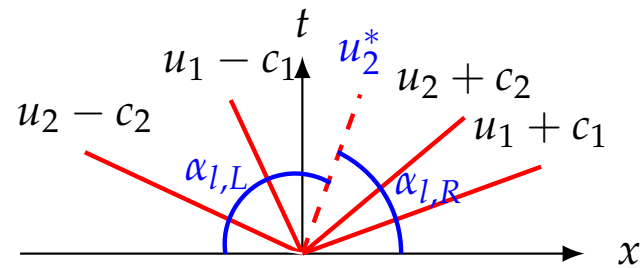


▷ $\partial_x \alpha_k = (\alpha_{k,R} - \alpha_{k,L}) \delta_0(x - u_2^* t).$

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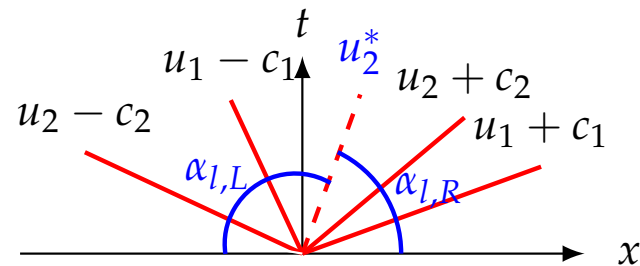


- ▷ $\partial_x \alpha_k = (\alpha_{k,R} - \alpha_{k,L}) \delta_0(x - u_2^* t)$.
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- ▷ Across the u_2 -contact (Riemann invariants)

$$[u_2] = 0,$$

$$-u_2^* [\alpha_1 \rho_1] + [\alpha_1 \rho_1 u_1] = 0,$$

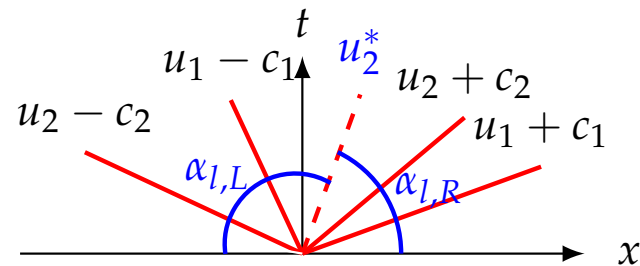
$$-u_2^* [\alpha_1 \rho_1 u_1 + \alpha_2 \rho_2 u_2] + [\alpha_1 \rho_1 u_1^2 + \alpha_1 p_1 + \alpha_2 \rho_2 u_2^2 + \alpha_2 p_2] = 0,$$

$$-u_2^* [\eta] + [\mathcal{F}_\eta] = 0.$$

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$$[u_2] = 0,$$

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$$-u_2^* [\alpha_1 \rho_1 u_1 + \alpha_2 \rho_2 u_2] + [\alpha_1 \rho_1 u_1^2 + \alpha_1 p_1 + \alpha_2 \rho_2 u_2^2 + \alpha_2 p_2] = 0,$$

$$-u_2^* [\eta] + [\mathcal{F}_\eta] = 0.$$

The non-conservative product $p_1 \partial_x \alpha_1$ is a Dirac measure supported by the half-line $x - u_2^* t = 0$ and whose mass is given by

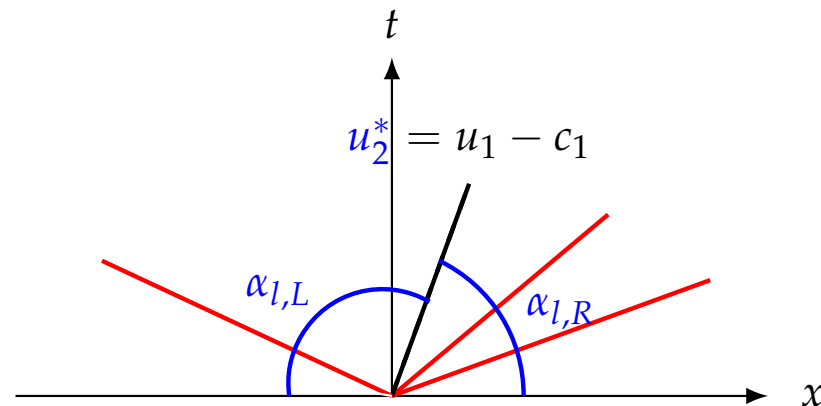
$$p_1^* (\alpha_{k,R} - \alpha_{k,L}) := -u_2^* [\alpha_1 \rho_1 u_1] + [\alpha_1 \rho_1 u_1^2 + \alpha_1 p_1].$$

The Riemann problem for (\mathcal{H})

What is the definition of $p_1 \partial_x \alpha_1$?

In the case of **resonance**:

A shock may **superimpose** with the u_2 -contact (loss of hyperbolicity)



The total energy is dissipated through the discontinuity of α_1 :

$$-u_2^*[\eta] + [\mathcal{F}_\eta] < 0.$$

Dal Maso-LeFloch-Murat, Isaacson-Temple, Goatin-LeFloch.

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A relaxation approximation

Main properties of the relaxation scheme:

- ▷ **Conservativity** for the partial masses $\alpha_k \rho_k$ and for the total momentum $\alpha_1 \rho_1 u_1 + \alpha_2 \rho_2 u_2$.

- ▷ **Positivity** of the fractions and densities at the discrete level:

$$0 < (\alpha_k)_j^n < 1 \quad \text{and} \quad (\alpha_k \rho_k)_j^n > 0, \quad \forall j \in \mathbb{Z}, \quad \forall n \in \mathbb{N},$$

- ▷ **Non-linear stability:** Assuming a sub-characteristic condition: a discrete entropy inequality is satisfied by the scheme:

$$\eta(\mathbf{U}_j^{n+1}) - \eta(\mathbf{U}_j^n) + \frac{\Delta t}{\Delta x} (H(\mathbf{U}_j^n, \mathbf{U}_{j+1}^n) - H(\mathbf{U}_{j-1}^n, \mathbf{U}_j^n)) \leq 0,$$

where the numerical entropy flux $H(\mathbf{U}_L, \mathbf{U}_R)$ is such that $H(\mathbf{U}, \mathbf{U}) = \mathcal{F}_\eta(\mathbf{U})$.

- ▷ Good behaviour for **vanishing phase** cases.
 - ▷ **High level of accuracy** for a first-order scheme.
 - ▷ **Small computational cost**.
-

A relaxation approximation

Introduce a larger but "more linear" system that *relaxes* towards (\mathcal{H}) in the limit $\varepsilon \rightarrow 0$: For $k \in \{1,2\}$:

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with $\pi_k(\tau_k, \mathcal{T}_k) = p_k(\mathcal{T}_k) + a_k^2(\mathcal{T}_k - \tau_k)$, où $\tau_k = \rho_k^{-1}$.

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Many Contributors:

Berthon, Bouchut, Bouchut-Klingenberg, Chalons-Coulombel, Coquel *et al*, Jin-Xin,...

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Good properties of (\mathcal{R}) :

- ▶ The relaxation system has only **LD** fields. All the waves are **contact discontinuities**,
- ▶ There exists an **entropy** for system (\mathcal{R}) :

$$\partial_t \eta^r(\mathbb{W}) + \partial_x \mathcal{F}_\eta^r(\mathbb{W}) = 0,$$

$$\eta^r(\mathbb{W}) := \sum_{k=1}^2 \alpha_k \rho_k \mathcal{E}_k \text{ with } \mathcal{E}_k := \frac{u_k^2}{2} + e_k(\mathcal{T}_k) + \frac{1}{2a_k^2} (\pi_k^2(\tau_k, \mathcal{T}_k) - p_k^2(\mathcal{T}_k)).$$

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Difficulties linked with (\mathcal{R}) :

- ▷ The eigenvalues $u_k - a_k \tau_k$, u_k and $u_k + a_k \tau_k$ are not naturally ordered.
 - ▷ A possible phenomenon of **resonance**.
 - ▷ The two phases are **coupled** through the non-conservative terms $\pi_1 \partial_x \alpha_k$.
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The Riemann problem for (\mathcal{R})

$$\begin{cases} \partial_t \mathbb{W} + \partial_x \mathbf{g}(\mathbb{W}) + \mathbf{d}(\mathbb{W}) \partial_x \mathbb{W} = 0, & x \in \mathbb{R}, t > 0, \\ \mathbb{W}(x, t = 0) = \begin{cases} \mathbb{W}_L & \text{if } x < 0, \\ \mathbb{W}_R & \text{if } x > 0. \end{cases} \end{cases}$$

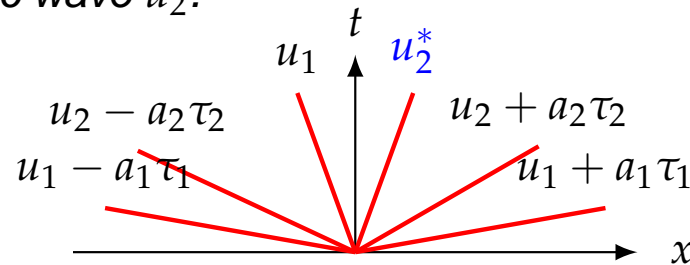
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Definition. A solution of the Riemann problem with *subsonic relative speed* is a self-similar weak solution $\mathbb{R} \times \mathbb{R}_+ \ni (x, t) \mapsto \mathbb{W}(x/t; \mathbb{W}_L, \mathbb{W}_R)$ such that

$$|u_1 - u_2^*|(x, t) < a_1 \tau_1(x, t), \quad \text{for all } (x, t) \text{ in } \mathbb{R} \times \mathbb{R}_+.$$

where u_2^* is the effective value, once the problem is solved, of the propagation speed associated with the kinematic wave u_2 .



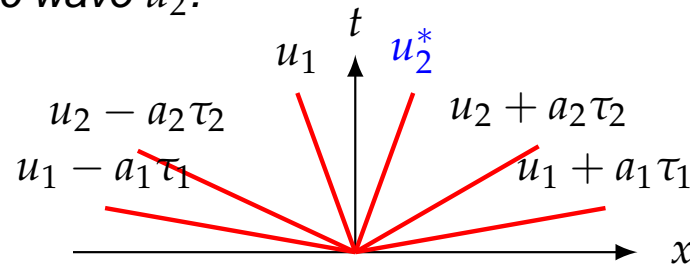
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where u_2^* is the effective value, once the problem is solved, of the propagation speed associated with the kinematic wave u_2 .



Moreover, we authorize total energy dissipation through the u_2 -wave:

$$\partial_t \eta^r(\mathbb{W}) + \partial_x \mathcal{F}_\eta^r(\mathbb{W}) = -f \delta_0(x - u_2^* t),$$

where $f \geq 0$ is a non-negative real number.

The Riemann problem for (\mathcal{R})

Theorem. System (\mathcal{R}) admits solutions to the Riemann problem with subsonic relative speeds *if and only if* the initial data $(\mathbb{W}_L, \mathbb{W}_R) \in \Omega^r \times \Omega^r$ is such that

$$-a_1 \tau_{1,R}^\# < \frac{u_1^\# - u_2^\# - \frac{1}{a_2} \Lambda^\alpha (\pi_1^\# - \pi_2^\#)}{1 + \frac{a_1}{a_2} |\Lambda^\alpha|} < a_1 \tau_{1,L}^\#$$

with

- ▷ A term measuring the velocity and pressure difference between the phases in the initial data:

$$\frac{u_1^\# - u_2^\# - \frac{1}{a_2} \Lambda^\alpha (\pi_1^\# - \pi_2^\#)}{1 + \frac{a_1}{a_2} |\Lambda^\alpha|}$$

- ▷ $a_1 \tau_{1,L}^\#$ and $-a_1 \tau_{1,R}^\#$ two “acoustic waves” built on in the initial data.

Moreover, there exists *at most one energy preserving solution* and in some cases, preserving subsonic solutions in relative speeds involves a dissipation of the total energy through the *coupling wave* u_2 :

$$\partial_t \eta^r(\mathbb{W}) + \partial_x \mathcal{F}_\eta^r(\mathbb{W}) = -f \delta_0(x - u_2^* t), \quad \text{where } f \geq 0.$$

The Riemann problem for (\mathcal{R})

Sketch of the proof:

$$\begin{aligned} & \partial_t \alpha_1 + u_2 \cdot \partial_x \alpha_1 = 0, \\ & \partial_t(\alpha_k \rho_k) + \partial_x(\alpha_k \rho_k u_k) = 0, \\ (\mathcal{R}) \quad & \partial_t(\alpha_k \rho_k u_k) + \partial_x(\alpha_k \rho_k u_k^2 + \alpha_k \pi_k(\tau_k, \mathcal{T}_k)) - \pi_1 \partial_x \alpha_k = 0, \\ & \partial_t(\alpha_k \rho_k \mathcal{T}_k) + \partial_x(\alpha_k \rho_k u_k \mathcal{T}_k) = 0. \end{aligned}$$

The Riemann problem for (\mathcal{R})

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Let u_2^* be the effective propagation velocity of the u_2 -wave once the Riemann problem solved.

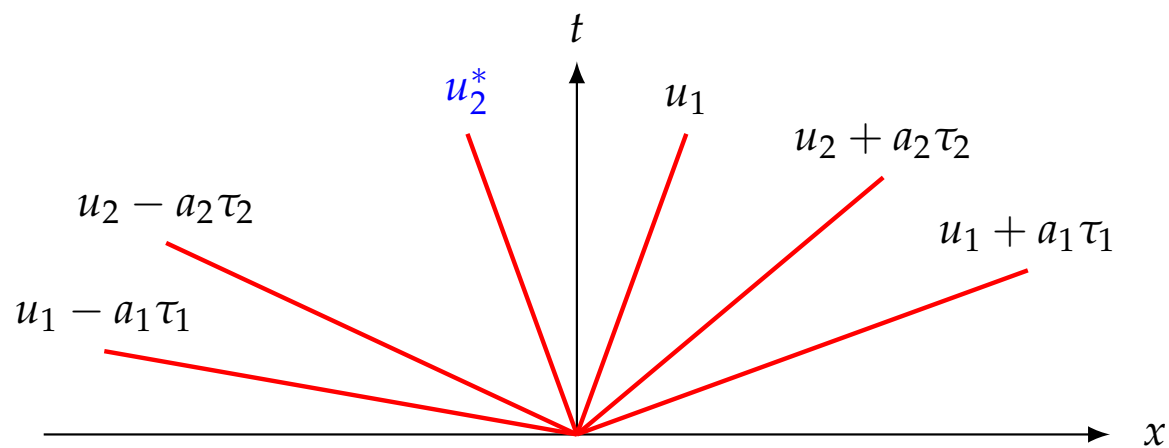
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▷ We have $\partial_x \alpha_k = (\alpha_{k,R} - \alpha_{k,L}) \delta_0(x - u_2^* t)$.



The Riemann problem for (\mathcal{R})

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- ▷ We have $\partial_x \alpha_k = (\alpha_{k,R} - \alpha_{k,L}) \delta_0(x - u_2^* t)$.
- ▷ Suppose we can predict the value of the Dirac's weight : π_1^*



The Riemann problem for (\mathcal{R})

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$$\begin{aligned} & \partial_t \alpha_1 + u_2^* \cdot \partial_x \alpha_1 = 0, \\ & \partial_t(\alpha_k \rho_k) + \partial_x(\alpha_k \rho_k u_k) = 0, \\ (\mathcal{R}) \quad & \partial_t(\alpha_k \rho_k u_k) + \partial_x(\alpha_k \rho_k u_k^2 + \alpha_k (\pi_k(\tau_k, \mathcal{T}_k) - \pi_1^*)) = 0, \\ & \partial_t(\alpha_k \rho_k \mathcal{T}_k) + \partial_t(\alpha_k \rho_k u_k \mathcal{T}_k) = 0. \end{aligned}$$

The Riemann problem for (\mathcal{R})

Sketch of the proof:

The two phase are **decoupled**

The Riemann problem for (\mathcal{R})

Sketch of the proof:

The two phase are **decoupled**

Phase 2

$$\partial_t \alpha_2 + u_2^* \partial_x \alpha_2 = 0,$$

$$\partial_t (\alpha_2 \rho_2) + \partial_x (\alpha_2 \rho_2 u_2) = 0,$$

$$\partial_t (\alpha_2 \rho_2 u_2) + \partial_x (\alpha_2 \rho_2 u_2^2 + \alpha_2 (\pi_2(\tau_2, \mathcal{T}_2) - \pi_1^*)) = 0,$$

$$\partial_t (\alpha_2 \rho_2 \mathcal{T}_2) + \partial_x (\alpha_2 \rho_2 u_2 \mathcal{T}_2) = 0$$

Knowing π_1^* , we can calculate u_2^* : $u_2^* = \Phi(\pi_1^*)$.



The Riemann problem for (\mathcal{R})

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$$\partial_t \alpha_1 + u_2^* \partial_x \alpha_1 = 0,$$

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The Riemann problem for (\mathcal{R})

Sketch of the proof:

The two phase are **decoupled**

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Knowing u_2^* , we can calculate π_1^* : $\pi_1^* = \Psi(u_2^*)$.

The Riemann problem for (\mathcal{R})

Sketch of the proof:

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$$\text{Fixed Point: } u_2^* = (\Phi \circ \Psi)(u_2^*)$$

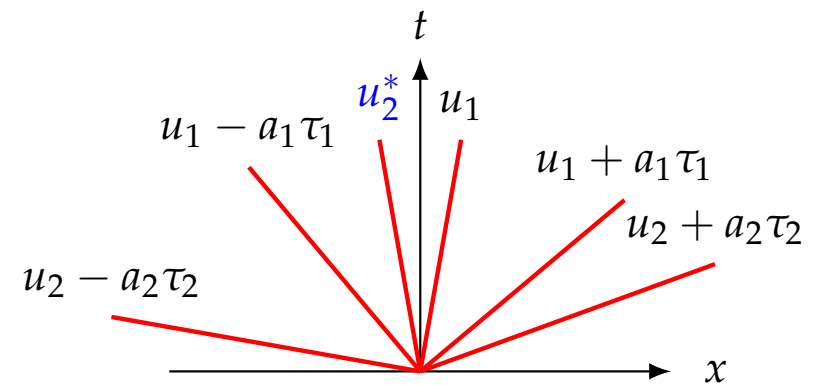
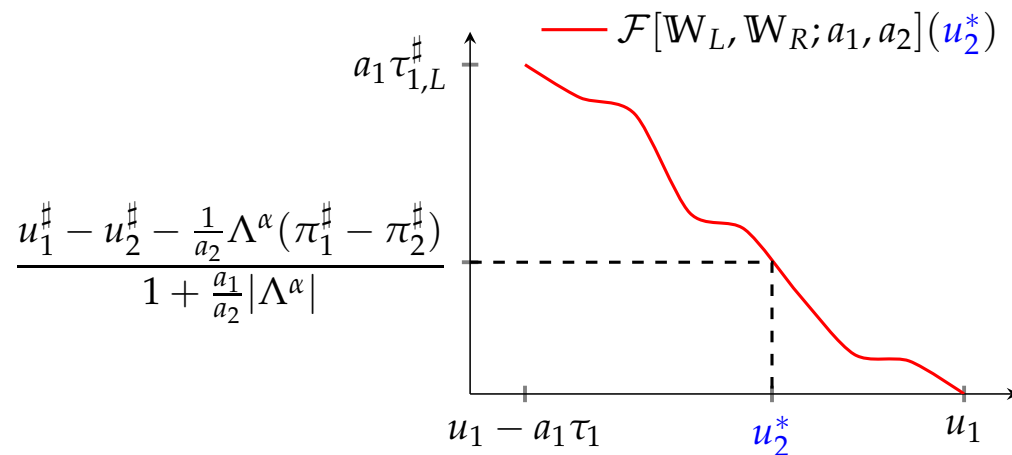
The Riemann problem for (\mathcal{R})

Interpretation of the inequalities:

$$0 < \frac{u_1^\# - u_2^\# - \frac{1}{a_2} \Lambda^\alpha (\pi_1^\# - \pi_2^\#)}{1 + \frac{a_1}{a_2} |\Lambda^\alpha|} < a_1 \tau_{1,L}^\#$$

Necessary and sufficient condition for the existence of a solution with a **subsonic wave ordering**, i.e. for the existence of a solution to the fixed point problem:

$$u_2^* = (\Phi \circ \Psi)(u_2^*) \iff \mathcal{F}[\mathbb{W}_L, \mathbb{W}_R; a_1, a_2](u_2^*) = \frac{u_1^\# - u_2^\# - \frac{1}{a_2} \Lambda^\alpha (\pi_1^\# - \pi_2^\#)}{1 + \frac{a_1}{a_2} |\Lambda^\alpha|}.$$



Outline

- ▷ The Baer & Nunziato model and its properties,
 - ▷ A relaxation approximation for the Baer & Nunziato model,
 - ▷ The Riemann problem for the relaxation system,
 - ▷ **A relaxation numerical scheme,**
 - ▷ Conclusion and perspectives.
-

A relaxation scheme for the Baer-Nunziato model

We may design a numerical scheme relying on a **relaxation approximate Riemann solver**.

$$\partial_t \mathbb{W} + \partial_x \mathbf{f}(\mathbb{W}) + \mathbf{d}(\mathbb{W}) \partial_x \alpha_1 = 0.$$

Integrate over $[x_{j-\frac{1}{2}}, x_{j+\frac{1}{2}}] \times [t^n, t^{n+1}]$:

$$\mathbb{W}_j^{n+1} - \mathbb{W}_j^n + \frac{\Delta t}{\Delta x} (\mathbf{F}_{j+\frac{1}{2}}^n - \mathbf{F}_{j-\frac{1}{2}}^n) + \frac{1}{\Delta x} \int_{t^n}^{t^{n+1}} \int_{\Omega_j} \mathbf{d}(\mathbb{W}) \partial_x \alpha_1 dx dt = 0,$$



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and

$$\int_{t^n}^{t^{n+1}} \int_{\Omega_j} \mathbf{d}(\mathbb{W}) \partial_x \alpha_1 dx dt = \Delta t \begin{bmatrix} u_2^* \\ 0 \\ -\pi_1^* \\ 0 \\ 0 \\ +\pi_1^* \\ 0 \end{bmatrix}_{j-\frac{1}{2}} (\alpha_{1,j}^n - \alpha_{1,j-1}^n) \mathbb{1}_{u_{2,j-\frac{1}{2}}^* > 0} + \Delta t \begin{bmatrix} u_2^* \\ 0 \\ -\pi_1^* \\ 0 \\ 0 \\ +\pi_1^* \\ 0 \end{bmatrix}_{j+\frac{1}{2}} (\alpha_{1,j+1}^n - \alpha_{1,j}^n) \mathbb{1}_{u_{2,j+\frac{1}{2}}^* < 0}$$

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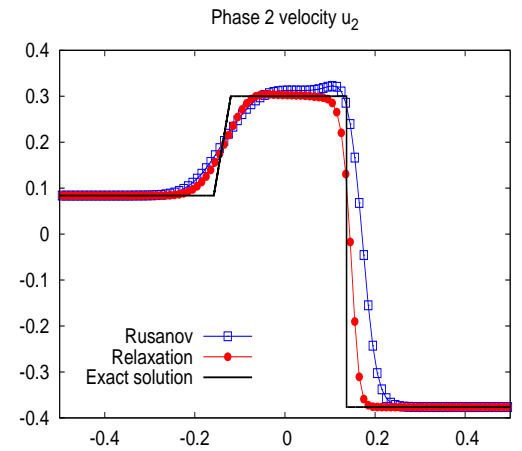
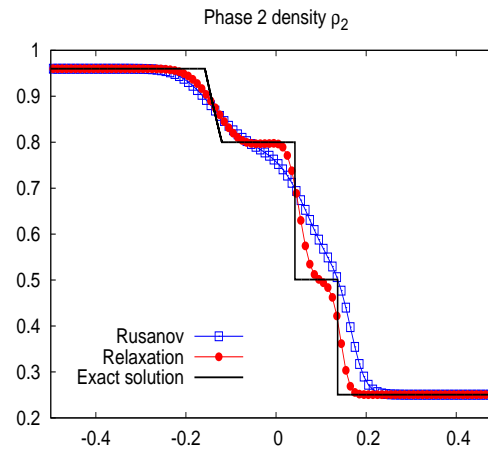
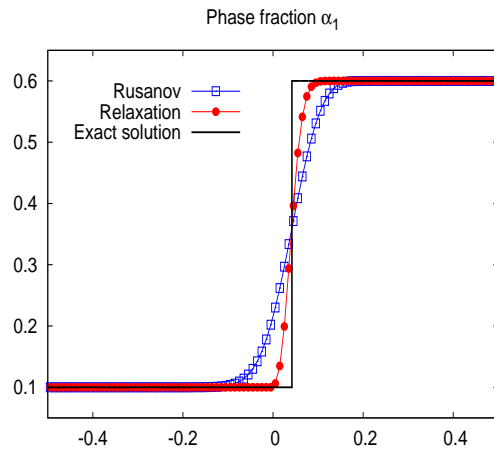
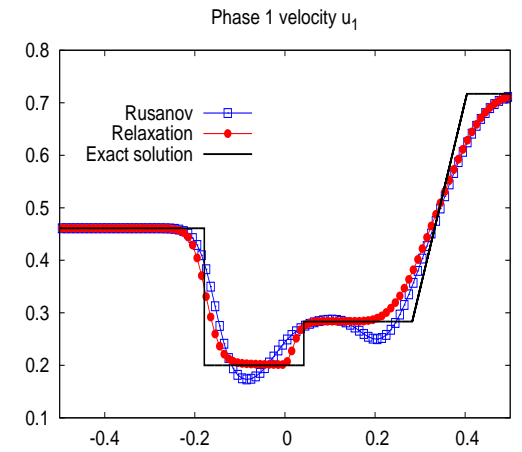
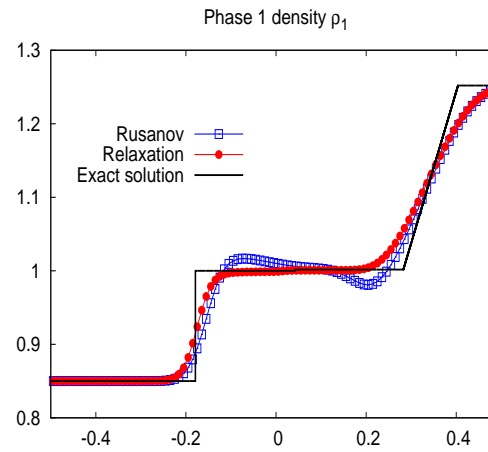
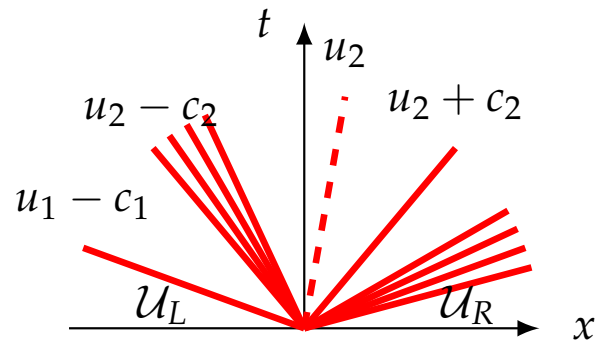
$$\int_{t^n}^{t^{n+1}} \int_{\Omega_j} \mathbf{d}(\mathbb{W}) \partial_x \alpha_1 dx dt = \Delta t \begin{bmatrix} u_2^* \\ 0 \\ -\pi_1^* \\ 0 \\ 0 \\ +\pi_1^* \\ 0 \end{bmatrix}_{j-\frac{1}{2}} (\alpha_{1,j}^n - \alpha_{1,j-1}^n) \mathbb{1}_{u_{2,j-\frac{1}{2}}^* > 0} + \Delta t \begin{bmatrix} u_2^* \\ 0 \\ -\pi_1^* \\ 0 \\ 0 \\ +\pi_1^* \\ 0 \end{bmatrix}_{j+\frac{1}{2}} (\alpha_{1,j+1}^n - \alpha_{1,j}^n) \mathbb{1}_{u_{2,j+\frac{1}{2}}^* < 0}$$

Then drop the additional variable \mathcal{T} :

$$\mathbf{U}_j^{n+1} = \mathcal{P} \mathbb{W}_j^{n+1}$$

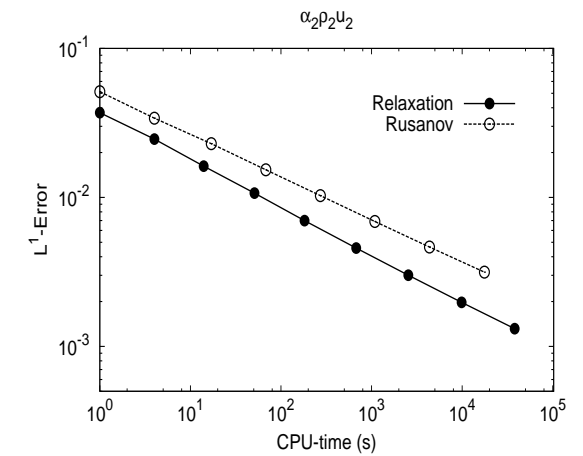
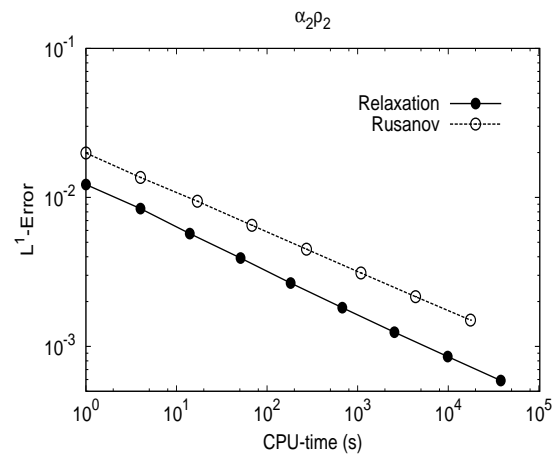
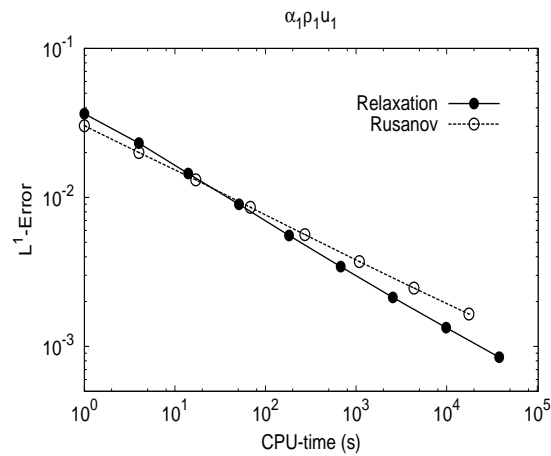
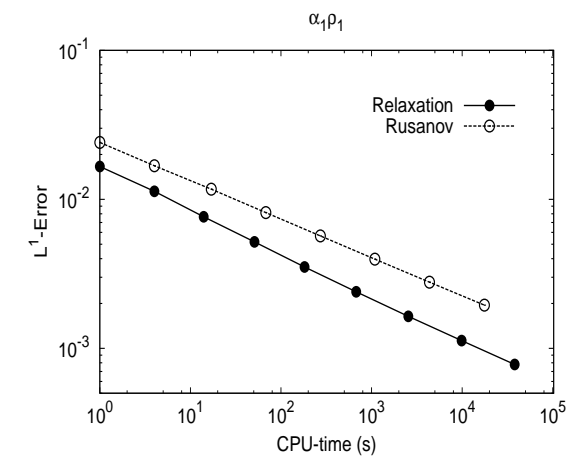
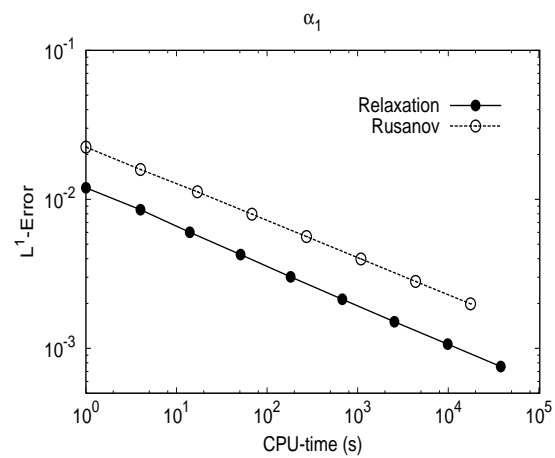
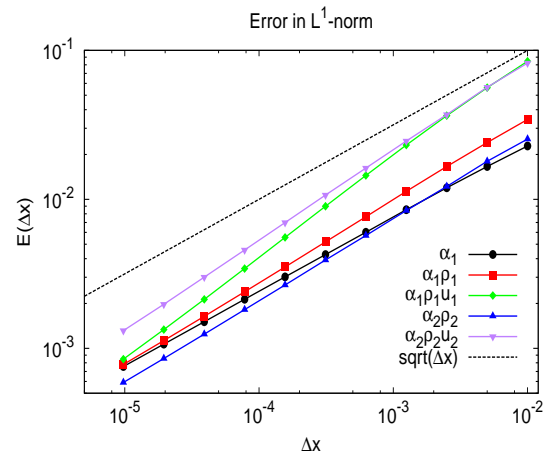
Numerical tests

Subsonic shock-tube:



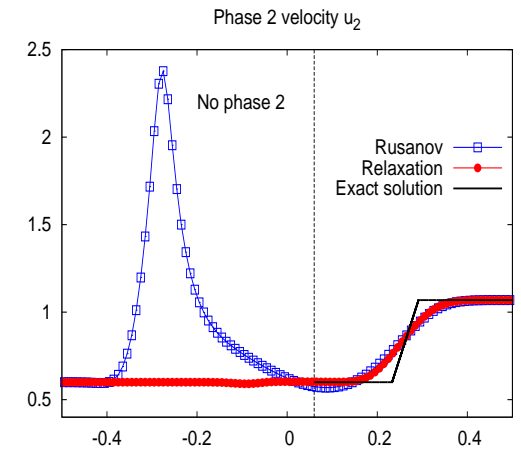
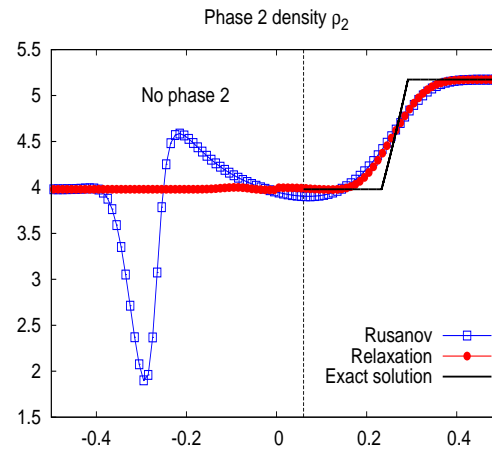
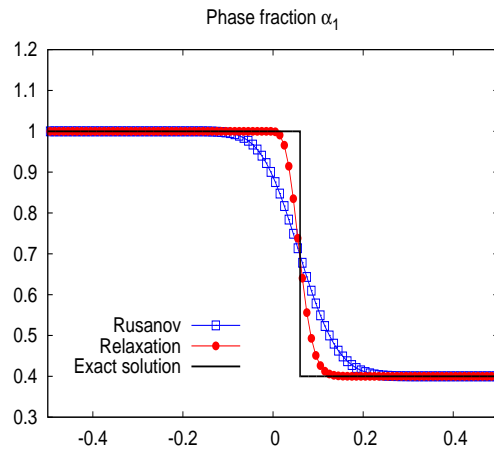
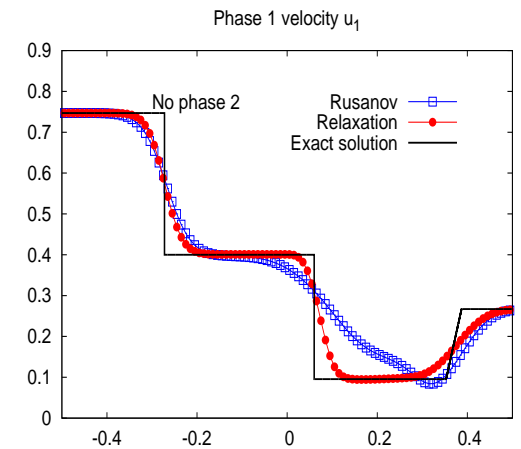
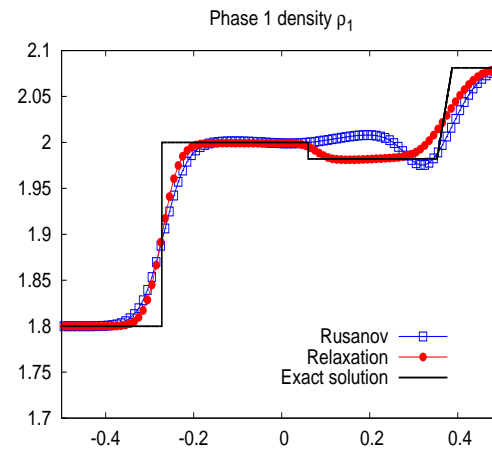
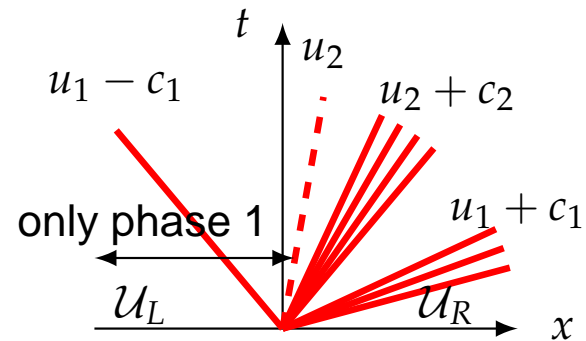
Numerical tests

Subsonic shock-tube:



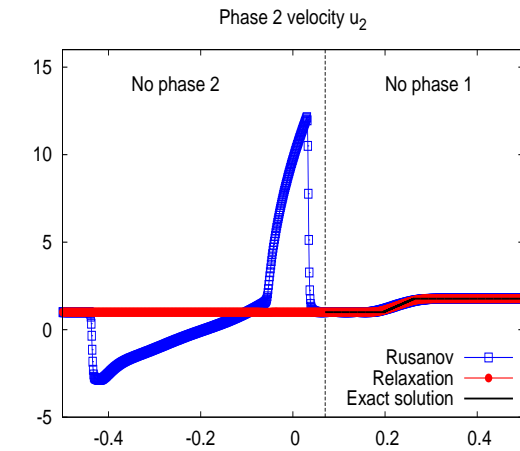
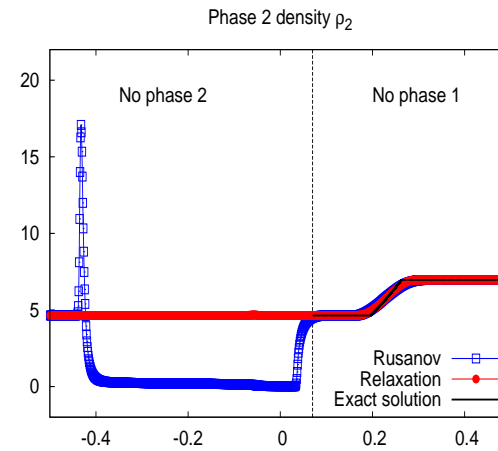
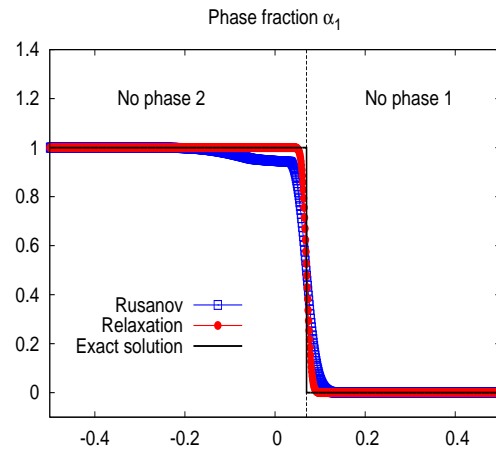
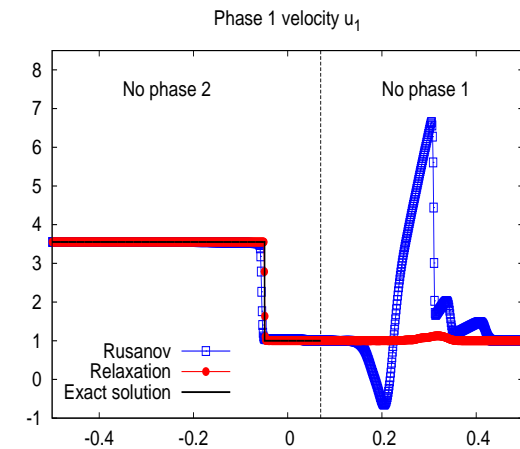
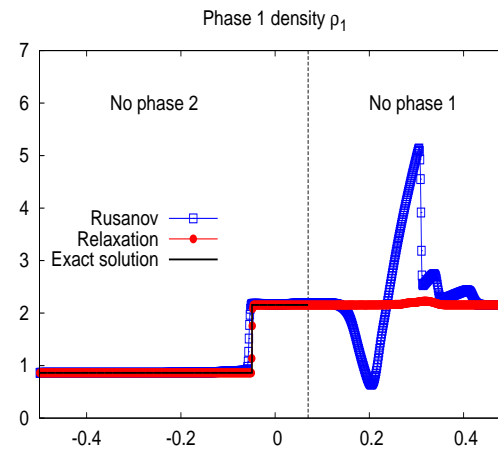
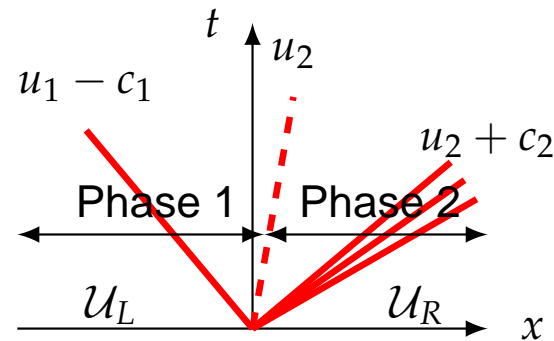
Numerical tests

A vanishing phase shock-tube:



Numerical tests

Coupling between two pure phases:



Outline

- ▷ The Baer & Nunziato model and its properties,
 - ▷ A relaxation approximation for the Baer & Nunziato model,
 - ▷ The Riemann problem for the relaxation system,
 - ▷ A relaxation numerical scheme,
 - ▷ **Conclusion and perspectives.**
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Conclusion and perspectives

Conclusion:

- ▷ A relaxation system for the isentropic Baer-Nunziato model,
- ▷ Solutions of the relaxation Riemann problem for the regimes of subsonic flows in relative speed: *ab initio* conditions for the waves' ordering,
- ▷ Much more accurate than Rusanov's scheme for a given mesh,
- ▷ Much smaller computational cost for the same level of accuracy,

Perspectives:

- ▷ Solutions for all the regimes (supersonic and resonant flows),
 - ▷ What information can we get on the Baer & Nuziato system ?
 - ▷ 2D extension: ongoing work,
 - ▷ Extension to the complete model (with energies) using the energy/entropy duality: ongoing work.
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Thank you for your attention.
