Convergence of a non-monotone scheme for Hamilton–Jacobi–Bellman equations with discontinuous initial data

Olivier Bokanowski · Nadia Megdich · Hasnaa Zidani

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Abstract We prove the convergence of a non-monotoneous scheme for a one-dimensional first order Hamilton–Jacobi–Bellman equation of the form \( v_t + \max_{\alpha} (f(x, \alpha) v_x) = 0, \, v(0, x) = v_0(x) \). The scheme is related to the HJB-UltraBee scheme suggested in Bokanowski and Zidani (J Sci Comput 30(1):1–33, 2007). We show for general discontinuous initial data a first-order convergence of the scheme, in \( L^1 \) norm, towards the viscosity solution. We also illustrate the non-diffusive behavior of the scheme on several numerical examples.

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1 Introduction

We consider the following first order Hamilton–Jacobi–Bellman equation:

\[
\begin{align*}
\vartheta_t(t, x) + \max_{\alpha \in A}(f(x, \alpha) \vartheta_x(t, x)) &= 0, \quad t > 0, \ x \in \mathbb{R}, \\
\vartheta(0, x) &= v_0(x), \quad x \in \mathbb{R},
\end{align*}
\]

(1a) \hspace{1cm} (1b)

with discontinuous initial data \(v_0\). In optimal control theory, the solution \(\vartheta\) of Eq. (1) corresponds to the value function of an optimization problem [2,3]. It is usual that this function, as well as the “final” cost \(v_0\), is discontinuous (for instance for target or Rendez–Vous problems).

In the continuous case \((v_0\) is continuous), there are several contributions dealing with numerical schemes for the discretization of HJB equations [1,11,15,19]. In [4], Barles and Souganidis give a general framework for the convergence of approximated solutions towards the viscosity solution, under generic monotonicity stability and consistency assumptions. In that case, an \(L^\infty\)-error bound in \(\Delta x^\frac{\gamma}{2}\) is exhibited [11,14], \(\Delta x\) being the mesh size, whenever the function \(v_0\) is bounded \(\gamma\)-Hölder \((\gamma \in (0, 1])\).

Nevertheless, when we deal with discontinuous initial data \(v_0\) (and non constant velocity \(f(x, \alpha)\)) classical monotone schemes are no more adapted. In fact, if we attempt to use these schemes, we observe an increasing numerical diffusion around discontinuities, and this is due to the fact that monotone schemes use at some level finite differences and/or interpolation technics.

In this paper, we analyse an explicit scheme for the numerical resolution of (1), closely related to the HJB-UltraBee scheme proposed in [8]. We give a convergence proof, show anti-dissipative properties of the scheme, and give an \(L^1\)-error estimate.

The UltraBee scheme has been developed to study compressible gas dynamics [13], and more precisely to solve the transport equation. In the constant advection case \((f(x, \alpha) = \text{constant} \ \forall \alpha, x)\), \(L^1\) error bounds in \(\Delta x^{1/2}\) have been obtained in [12] (see also the results of [9,10]). On the other hand, a generalization to HJB equations and many academic tests have been done to evaluate the behaviour of the scheme when dealing with discontinuities [8]. Its comparison with the viability algorithm [6,21] was encouraging to study more deeply convergence results.

Let us stress on that this scheme is explicit and non-monotonous (see Remark 4, it is neither \(\epsilon\)-monotone in the sense of [1,19]). As far as we know, there are few non-monotone schemes that have been proved to converge for HJ equations. In [18], Lions and Souganidis show the convergence of a TVD second order scheme, but which is implicit.

For a large class of discontinuous initial data \(v_0\), and under some assumptions on the dynamics \(f\) (see assumption (H3) in Sect. 2), we obtain a first-order error bound in \(L^1\) norm, of the following form:

\[
\|V(t_n, \cdot) - \vartheta(t_n, \cdot)\|_{L^1(\mathbb{R})} \leq C(L, t_n, v_0)\Delta x \quad \forall t_n \geq 0,
\]

(2)

where \(\vartheta\) is the viscosity solution of (1), \(V\) is the numerical approximation and \(C(L, t_n, v_0)\) is a positive constant which depends only on \(t_n\), on \(L\) (Lipschitz
constant of \( x \to f(x, \alpha) \), see Sect. 2.1), \( t_n \), and on the total variation of \( v_0 \) (see Definition 2).

This is the first result of this kind to our knowledge, in the case of discontinuous viscosity solutions. Furthermore, in some particular cases, such as the Eikonal equation \( \vartheta_t + |\vartheta_x| = 0 \), corresponding to \( A := \{ \pm 1 \} \) and \( f(x, \alpha) = \alpha \), the constant \( C \) does not depend of \( t_n \). This shows a “non-diffusive” behavior of the scheme, as identified in [13] for the advection case with constant sign velocity.

Ongoing work connected to the present paper can also be found in [5].

The paper is organized as follows: Sections 2 and 3 are devoted to the proof of (2) in the case of piece-wise constant initial data. In Sect. 4, we prove (2) for more general discontinuous initial data. In Sect. 5, we weaken some assumptions made before on the velocities and prove a similar estimate for a modified scheme. We conclude in Sect. 6 by some numerical illustrations, in particular showing the non-diffusive behavior of the proposed scheme. The appendix contains some useful technical results.

2 Preliminaries

2.1 Notations and preliminary results

We denote by \( v_0 : \mathbb{R} \to \mathbb{R} \) a bounded lower semicontinuous (l.s.c.) function, \( A \) a compact set, and \( f : \mathbb{R} \times A \to \mathbb{R} \) a continuous function satisfying:

\[
\exists L \geq 0, \forall \alpha \in A, \forall x, y \in \mathbb{R}, \quad |f(y, \alpha) - f(x, \alpha)| \leq L|y - x|.
\]  

(3)

It is known that, under these assumptions, equation (1) admits a unique bounded l.s.c. bilateral viscosity solution [3,2]. For convenience of the reader, we recall in the following definition the viscosity notion we use.

**Definition 1** A bounded l.s.c. function \( \vartheta \) is a bilateral viscosity solution of (1) if,

(i) for any \( \phi \in C^1((0, +\infty) \times \mathbb{R}) \) and at any local minimum \((t, x) \in ]0, +\infty[ \times \mathbb{R}\) of \( \vartheta - \phi \),

\[
\phi_t(t, x) + \max_{\alpha \in A} (f(x, \alpha) \phi_x(t, x)) = 0.
\]

(ii) \( \liminf_{t \to 0^+, y \to x} \vartheta(t, y) = v_0(x), \quad \forall x \in \mathbb{R} \).

If we set for all \( x \in \mathbb{R} \)

\[
f_m(x) := \min_{\alpha \in A} f(x, \alpha) \quad \text{and} \quad f_M(x) := \max_{\alpha \in A} f(x, \alpha),
\]

then Eq. (1) can be rewritten in the equivalent form:

\[
\vartheta_t(t, x) + \max(f_m(x) \vartheta_x(t, x), f_M(x) \vartheta_x(t, x)) = 0, \quad t > 0, x \in \mathbb{R},
\]  

(4a)

\[
\vartheta(0, x) = v_0(x), \quad x \in \mathbb{R}.
\]  

(4b)
Notice that by (3) and the definitions of $f_m$ and $f_M$, we have $f_m(x) \leq f_M(x), \forall x \in \mathbb{R}$, and also

$$(H1) \quad f_m \text{ and } f_M \text{ are } L\text{-Lipschitz continuous}.$$ 

Hence from now on, we shall consider problem (4) where $f_m$ and $f_M$ are given and such that $(H1)$ holds.

For simplicity of presentation, we may eventually suppose some additional assumptions:

$$(H2) \quad f_m \text{ and } f_M \text{ are of constant sign},$$

$$(H3) \quad f_m \text{ and } f_M \text{ are non-decreasing functions on } \mathbb{R}.$$ 

These assumptions will be weakened in Sect. 5.

**Remark 1** Assumptions (H1)–(H3) are satisfied in the particular case of the Eikonal equation: $\partial_t + c|\partial_x| = 0$, where $c$ is a given constant and $c \geq 0$ (taking $f_M(x) = -f_m(x) = c$).

We now define exact and approximated characteristics that will be very useful throughout the paper. Let $x_j := j \Delta x$ be a uniform mesh with $\Delta x > 0$ and $j \in \mathbb{Z}$, and denote:

$$x_{j+\frac{1}{2}} := \left( j + \frac{1}{2} \right) \Delta x, \quad \text{and} \quad I_j := [x_{j-\frac{1}{2}}, x_{j+\frac{1}{2}}].$$

As the dynamics $f_m$ and $f_M$ are lipschitz continuous, then for any $x \in \mathbb{R}$ we can define characteristics $X^M_x$ and $X^m_x$ as the solutions of the Cauchy problems:

$$\begin{align*}
\dot{X}^M_x(t) &= f_M(X^M_x(t)), \\
X^M_x(0) &= x,
\end{align*}$$

and

$$\begin{align*}
\dot{X}^m_x(t) &= f_m(X^m_x(t)), \\
X^m_x(0) &= x.
\end{align*}$$

We also define approximated piece-wise constant velocity functions $f^S_M$ and $f^S_m$, such that, for $j \in \mathbb{Z}$:

$$f^S_M(x) = f_M(x_j), \quad \forall x \in I_j,$$

$$f^S_M(x_{j+\frac{1}{2}}) = \begin{cases} 0 & \text{if } f_M(x_j) f_M(x_{j+1}) \leq 0, \\ f_M(x_j) & \text{otherwise}, \end{cases}$$

and

$$f^S_m(x) = f_m(x_j), \quad \forall x \in I_j,$$

$$f^S_m(x_{j+\frac{1}{2}}) = \begin{cases} 0 & \text{if } f_m(x_j) f_m(x_{j+1}) \leq 0, \\ f_m(x_j) & \text{otherwise}. \end{cases}$$

(in particular if we assume (H2) then we have $f^S_m(x) = f_m(x_j)$ and $f^S_M(x) = f_M(x_j)$ on $I_j$).
In general, the differential equation
\[ \dot{x}_s(t) = f_M(x_s(t)), \quad a.e. \ t \geq 0, \quad x_s(0) = x, \] (6)
may have more than one absolutely continuous solution. The non-uniqueness comes from the behavior on boundary points \((x_{j+1})\) in the case when the velocity vanishes (or changes sign). Throughout this paper, we shall denote by \(X_{x}^{M,S}\) the function defined by:

\[
X_{x}^{M,S} \text{ solution of (6), and }
\]

\[
\begin{aligned}
&\text{if } \exists t^* \geq 0, \exists j \in \mathbb{Z} \text{ s.t. } X_{x}^{M,S}(t^*) = x_{j+\frac{1}{2}}, \\
&\quad f_M(x_j)f_M(x_{j+1}) \leq 0 \text{ then } X_{x}^{M,S}(t) = x_{j+\frac{1}{2}} \ \forall t \geq t^*.
\end{aligned}
\]

(7a)

We have uniqueness of such solution (see Appendix A). We construct \(X_{x}^{m,S}\) in a similar way.

**Remark 2** Under assumption (H2), \(f_M(x_j)f_M(x_{j+1}) \leq 0\) happens only if \(f_M(x_j) = 0\) or \(f_M(x_{j+1}) = 0\). However, in Sect. 5, we shall use the definition (7) of \(X_{x}^{M,S}\) also for changing sign velocities.

**Lemma 1** Assume that (H1) holds. Let \(a, b\) be in \(\mathbb{R}\). The following assertions are satisfied:

(i) For every \(t \geq 0\), we have:

\[
\max \left( |X_{a}^{M,S}(t) - X_{a}^{M}(t)|, \ |X_{b}^{m,S}(t) - X_{b}^{m}(t)| \right) \leq \frac{1}{2} Le^{Lt} \Delta x,
\]

where \(L\) is the Lipschitz constant of \(f_M\) and \(f_m\) (see (H1)).

(ii) Let \(s \leq t\). We assume that \(X_{a}^{m,S}(\theta) \geq X_{b}^{M,S}(\theta)\), for every \(\theta \in [s, t]\). Then

\[
|X_{a}^{m,S}(t) - X_{b}^{M,S}(t)| + \Delta x \leq e^{L(t-s)}(|X_{a}^{m,S}(s) - X_{b}^{M,S}(s)| + \Delta x).
\]

Moreover, if \(X_{a}^{m}(\theta) \geq X_{b}^{M}(\theta)\), for every \(\theta \in [s, t]\), then

\[
|X_{a}^{m}(t) - X_{b}^{M}(t)| \leq e^{L(t-s)}(|X_{a}^{m}(s) - X_{b}^{M}(s)|).
\]

(iii) Assume (H1) and (H3). If \(a > b\), then the functions \(t \mapsto X_{a}^{M,S}(t) - X_{b}^{m,S}(t)\) and \(t \mapsto X_{a}^{M}(t) - X_{b}^{m}(t)\) are non-decreasing for \(t \geq 0\).

(iv) Assume (H1) – (H3). If \(\frac{\Delta x}{2} < a - b\), then the function \(t \mapsto X_{a}^{M,S}(t) - X_{b}^{m}(t)\) is non-decreasing for \(t \geq 0\).

(v) If \(X_{a}^{M,S}(\theta) \geq X_{a}^{m,S}(\theta)\), for every \(\theta \in [s, t]\). Then we have

\[
|X_{b}^{m,S}(t) - X_{a}^{m,S}(t)| + \Delta x \leq e^{L(t-s)}(|X_{b}^{m,S}(s) - X_{a}^{m,S}(s)| + \Delta x).
\]
Moreover, if \( X^M_a(\theta) \leq X^M_b(\theta) \), for every \( \theta \in [s, t] \), then
\[
|X^M_b(t) - X^M_a(t)| + \Delta x \leq e^{L(t-s)} (|X^M_b(s) - X^M_a(s)| + \Delta x).
\]

**Proof**

(i) Let \( x \in \mathbb{R} \) and \( j \in \mathbb{Z} \) such that \( x \in I_j \). For \( y \in \mathbb{R} \), the following inequality holds:
\[
|f^S_M(x) - f_M(y)| = |f_M(x_j) - f_M(x) + f_M(x) - f_M(y)| \\
\leq \frac{1}{2} L \Delta x + L |x - y|.
\]

Therefore, for all \( t \geq 0 \), we get:
\[
|X^M_a(t) - X^M_a(t)| = \left| \int_0^t \left( f^S_M(X^M_a(s)) - f_M(X^M_a(s)) \right) ds \right| \\
\leq \frac{1}{2} L t \Delta x + L \int_0^t |X^M_a(s) - X^M_a(s)| ds.
\]

Hence by using Gronwall’s Lemma we obtain the desired estimate for \( |X^M_a(t) - X^M_a(t)| \). The bound for \( |X^m_a(t) - X^m_b(t)| \) is obtained in the same way.

(ii) Let \( \delta(\theta) := X^m_a(\theta) - X^m_b(\theta) + \Delta x \). We have
\[
\frac{d}{d\theta} \delta(\theta) = f^S_m(X^m_a(\theta)) - f^S_m(X^m_b(\theta)) \\
\leq f^S_m(X^m_a(\theta)) - f^S_m(X^m_b(\theta)) \\
\leq L \left( X^m_a(\theta) - X^m_b(\theta) + \Delta x \right) = L \delta(\theta).
\]

(The absolute value can be removed because of the assumption \( X^m_a(\theta) \geq X^m_b(\theta) \). The result follows by using a Gronwall estimate. The proof for the second estimate is similar.

(iii) Define \( \delta(t) := X^M_a(t) - X^m_b(t) \), and \( t^* := \inf\{ t \geq 0, \delta(t) < 0 \} \). As \( \delta(0) > 0 \), then \( t^* > 0 \). Then for all \( t \in [0, t^*[, \delta(t) \geq 0 \) and we have:
\[
\frac{d}{dt} \delta(t) = f^S_m(X^M_a(t)) - f^S_m(X^m_b(t)) \geq f^S_m(X^M_a(t)) - f^S_m(X^m_b(t)),
\]
which is positive, for \( t \in [0, t^*] \), by (H3). We deduce that \( \delta \) is non-decreasing on \( [0, t^*] \). Suppose that \( t^* \) is finite, then we get by continuity of \( X^M_a(t) \) and \( X^m_b(t) \) that \( \delta(t^*) \geq \delta(0) > 0 \). This contradiction shows that \( t^* = +\infty \) and \( \delta \) is non-decreasing for all \( t \geq 0 \). (The proof is similar for \( t \mapsto X^M_a(t) - X^m_b(t) \).

(iv) Similar arguments as in (iii)

(v) The proof is obtained as in (ii).
Lemma 2 Let $v_0$ be a bounded l.s.c. function on $\mathbb{R}$, and assume that (H1) holds. Then, the unique viscosity solution of (4) is given by:

$$\vartheta(t, x) = \min_{y \in [X^M_x(-t), X^m_x(-t)]} v_0(y), \quad \forall t \geq 0, \quad x \in \mathbb{R}. \quad (8)$$

Proof Notice that Eq. (4a) can be rewritten as follows

$$\vartheta_t(t, x) + \max_{\alpha \in [0, 1]} \{((1 - \alpha) f_m(x) + \alpha f_M(x)) \cdot \vartheta_x(t, x)\} = 0, \quad t > 0, \quad x \in \mathbb{R}. \quad (9)$$

For a given $\alpha \in L^\infty(\mathbb{R}, [0, 1])$, let $X^\alpha_x$ be the absolutely continuous solution of

$$X^\alpha_x(0) = x \quad \text{and} \quad \dot{X}^\alpha_x(t) = (1 - \alpha(t)) f_m(X^\alpha_x(t)) + \alpha(t) f_M(X^\alpha_x(t)) \quad \text{for a.e. } t \geq 0.$$ 

It is a classical result of optimal control theory (see [2]) that the unique viscosity solution of Eq. (9) satisfying the initial condition (4b) also given by

$$\vartheta(t, x) = \min_{\alpha \in L^\infty(\mathbb{R}^+), [0, 1]} v_0(X^\alpha_x(-t)). \quad (10)$$

Then one can see that we have $\{X^\alpha_x(-t), \alpha \in L^\infty(\mathbb{R}, [0, 1])\} = [X^M_x(-t), X^m_x(-t)]$, thus leading to the desired result. \qed

We also consider the function $\vartheta^S$ which is defined in an analogous way as in (8), but with the approximated characteristics $X^{M, S}_x, X^{m, S}_x$ instead of $X^M_x$ and $X^m_x$:

$$\vartheta^S(t, x) := \min_{y \in [X^{M, S}_x(-t), X^{m, S}_x(-t)]} v_0(y), \quad \forall t > 0, \quad x \in \mathbb{R}. \quad (11)$$

The approximate function $\vartheta^S$ will play an important role throughout the paper. Let us first consider the following definition.

Definition 2 Let $w$ be a real-valued function. The total variation of $w$ is defined by:

$$TV(w) := \sup \left\{ \sum_{j=1, \ldots, k} |w(y_{j+1}) - w(y_j)|; \quad k \in \mathbb{N}^+, \quad \text{and} \quad (y_j)_{1 \leq j \leq k+1} \text{ non-decreasing sequence} \right\}. \quad (12)$$

Remark 3 Note that this definition is connected to the more usual bounded variation (BV) semi-norm [16] and which only needs $w$ to be in $L^1_{loc}(\mathbb{R})$:

$$\|w\|_{BV} := \max \left\{ \int_{\mathbb{R}} w(x) \phi'(x) \, dx, \quad \phi \in C^1(\mathbb{R}), \quad \phi \text{ has compact support}, \quad \|\phi\|_{L^\infty} \leq 1 \right\}. \quad (13)$$

In the case $w$ is regular, both definitions are the same. However in the case of $w := I_{\mathbb{R}\setminus\{0\}}$, then we have $\|w\|_{BV} = 0$, whereas $TV(w) = 2$. Hence $TV(w)$ also takes the pointwise variations of $w$ into account.
Then $\vartheta$ compares to $\vartheta^S$ as follows:

**Proposition 1** Under assumption (H1), we have:

$$
\|\vartheta(t, .) - \vartheta^S(t, .)\|_{L^1(\mathbb{R})} \leq L e^{Lt} TV(v_0) \Delta x. \quad (12)
$$

**Proof** By using Lemma 12 (taking $a^1_x = X^M_x(-t)$, $b^1_x = X^m_x(-t)$, and $a^2_x = X^{M,S}_x(-t)$, $b^2_x = X^{m,S}_x(-t)$, whose inverse functions are $X^M_x(t)$, $X^m_x(t)$, and $X^{M,S}_x(t)$, $X^{m,S}_x(t)$ respectively) together with Lemma 1 (i), we obtain the $L^1$-norm estimate. □

Using Lemma 15, we also obtain

**Proposition 2** Under assumption (H1),

$$
TV(\vartheta^S(t, .)) \leq TV(v_0), \quad \forall t \geq 0.
$$

For $E \subset \mathbb{R}$ a given set, we shall use in all the sequel the notation $1_E$ for the function defined by:

$$
1_E(x) := \begin{cases} 1 & \text{if } x \in E, \\ 0 & \text{otherwise}. \end{cases}
$$

2.2 The HJB-UltraBee scheme

Let $\Delta t > 0$ be a constant time step, and $t_n := n \Delta t$ for $n \geq 0$. We set the following notation for local “CFL” numbers:

$$
v^m_j := \frac{\Delta t}{\Delta x} f_m(x_j) \quad \text{and} \quad v^M_j := \frac{\Delta t}{\Delta x} f_M(x_j),
$$

and $v^m = \{v^m_j, \ j \in \mathbb{Z}\}$, $v^M = \{v^M_j, \ j \in \mathbb{Z}\}$.

An adaptation of the UltraBee scheme has been proposed and numerically tested for the HJB equation [6–8]. Let us recall this formulation. We first introduce the notation for the average values of initial data:

$$
V^0_j := \frac{1}{\Delta x} \int_{x_{j-1/2}}^{x_{j+1/2}} v_0(x)dx, \quad j \in \mathbb{Z}. \quad (13)
$$

As we deal with an explicit scheme, we will assume in all the paper that the mesh size satisfies the CFL condition:

$$
\max_{x \in \mathbb{R}} \max(\|f_m(x)\|, \|f_M(x)\|) \frac{\Delta t}{\Delta x} \leq 1. \quad (14)
$$
Algorithm 1  Initialization: We compute the initial averages \( V^0 = (V_j^0)_{j \in \mathbb{Z}} \) as defined in (13).

Loop: For \( n \geq 0 \), we compute \( V^{n+1} = (V_j^{n+1})_{j \in \mathbb{Z}} \) by:

- Define “fluxes” \( V_{j+\frac{1}{2}}^n(v) \) for \( v \in \{v^m, v^M\} \) as follows:
  
  If \( v_j \geq 0 \) for every \( j \in \mathbb{Z} \), define:
  
  \[
  V_{j+\frac{1}{2}}^n(v) := \begin{cases} 
  \min(\max(V_{j+1}^n, b_j^+(v)), B_j^+(v)) & \text{if } v_j > 0 \\
  V_{j+1}^n & \text{if } v_j = 0 \text{ and } V_j^n \neq V_{j-1}^n \\
  V_j^n & \text{if } v_j = 0 \text{ and } V_j^n = V_{j-1}^n,
  \end{cases}
  \]
  
  where
  
  \[
  \begin{cases}
  b_j^+(v) := \max(V_j^n, V_{j-1}^n) + \frac{1}{|v_j|}(V_j^n - \max(V_j^n, V_{j-1}^n)), \\
  B_j^+(v) := \min(V_j^n, V_{j-1}^n) + \frac{1}{|v_j|}(V_j^n - \min(V_j^n, V_{j-1}^n))
  \end{cases}
  \]  
  \tag{15}

  If \( v_j \leq 0 \) for every \( j \in \mathbb{Z} \), define:
  
  \[
  V_{j-\frac{1}{2}}^n(v) := \begin{cases} 
  \min(\max(V_{j-1}^n, b_j^-(v)), B_j^-(v)) & \text{if } v_j < 0 \\
  V_{j-1}^n & \text{if } v_j = 0 \text{ and } V_j^n \neq V_{j+1}^n \\
  V_j^n & \text{if } v_j = 0 \text{ and } V_j^n = V_{j+1}^n,
  \end{cases}
  \]
  
  where
  
  \[
  \begin{cases}
  b_j^-(v) := \max(V_j^n, V_{j+1}^n) + \frac{1}{|v_j|}(V_j^n - \max(V_j^n, V_{j+1}^n)), \\
  B_j^-(v) := \min(V_j^n, V_{j+1}^n) + \frac{1}{|v_j|}(V_j^n - \min(V_j^n, V_{j+1}^n))
  \end{cases}
  \]  
  \tag{16}

  - For \( v \in \{v^m, v^M\} \), let
    
    \[
    V_{j+1}^n(v) := V_j^n - v_j \left( V_{j+\frac{1}{2}}^n(v) - V_{j-\frac{1}{2}}^n(v) \right).
    \]
  
  - Finally, set \( V_j^{n+1} := \min\left( V_j^{n+1}(v^m), V_j^{n+1}(v^M) \right) \) for every \( j \in \mathbb{Z} \).

In all the sequel, we shall use the notation:

\[
S_{UB}(V^n) := \left( \min\left( V_j^{n+1}(v^m), V_j^{n+1}(v^M) \right) \right)_{j \in \mathbb{Z}}.
\]

Under assumption (H2), we notice that the resulting scheme is well defined. We associate to the scheme values \( (V_j^n)_j \), the l.s.c. step function \( V(t_n, \cdot) \) defined for every \( t_n \geq 0, x \in \mathbb{R} \) by

\[
V(t_n, x) := \begin{cases}
  V_j^n & \text{if } x \in]x_{j-\frac{1}{2}}, x_{j+\frac{1}{2}}[, \\
  \min(V_j^n, V_{j+1}^n) & \text{if } x = x_{j+\frac{1}{2}}.
  \end{cases}
\]  
\tag{17}
Remark 4  The scheme is non-monotonous (as well as the Ultra-Bee scheme), in the sense that \( V_{j+1}^{n} \) is not an increasing function of \( V_k^n \) for all index \( k \). To see this, consider for instance the case when \( f_m = f_M \equiv 1, V_k^n = 0 \forall k \leq j - 1, V_{j}^{n} = \frac{1}{2}, V_{j+1}^{n} \in [\frac{1}{2}, 1] \) and \( V_k^n = 1 \forall k \geq j + 2 \). Assume that \( v_{j+1}^{M} = \frac{1}{2} (= v_{j}^{m}) \). Easy computations give that \( b_{j+1}^{f} = V_{j+1}^{n} (v_{j+1}^{M}) = V_{j}^{n} - v_{j}(V_{j+1}^{n} - V_{j-\frac{1}{2}}^{n} (v_{j}^{M})) \), where \( V_{j-\frac{1}{2}}^{n} (v_{j}^{M}) \) depends only of \( V_{j}^{n} \) and \( V_{j-1}^{n} \). We deduce that \( V_{j+1}^{n} \) is a decreasing function of \( V_{j+1}^{n} \) (at least when \( V_{j+1}^{n} \) belongs to the interval \( [\frac{1}{2}, 1] \)), hence the scheme is non-monotonous.

In particular, we cannot use the general result of Barles and Souganidis [4] to prove convergence of the scheme.

2.3 A first case where fronts do not meet

We consider here the case of an initial data of the form

\[
v_0(x) := 1_{]-\infty,b[}(x) + 1_{]a, +\infty]}(x),
\]

(18)

where \( a, b \in \mathbb{R} \cup \{ \pm \infty \} \) and \( a > b \). Our aim in this section is to study in this simple case the relationship between the viscosity solution at time \( t_n \), \( \vartheta(t_n, \cdot) \) and the values \( V^n \) computed by the HJB-UB algorithm. We show, under the CFL condition, an \( L^1 \)-error estimate in \( \Delta x \) stated in the following theorem:

**Theorem 1** We assume that \((H1)–(H3)\) and the CFL condition \((14)\) are satisfied. Let \( v_0 \) be defined by \((18)\), \( \Delta x \) be such that \( a \geq b + 3 \Delta x \), and \( \vartheta \) be the viscosity solution of \((4)\). Then

\[
\| V(t_n, \cdot) - \vartheta(t_n, \cdot) \|_{L^1(\mathbb{R})} \leq (1 + Lt_n e^{Lt_n}) T V(v_0) \Delta x, \quad \forall n \geq 0.
\]

(19)

Before dealing with the proof of Theorem 1, it will be useful to have the analytic expression of the viscosity solution \( \vartheta \) (known in this case, since \( v_0 \) has a simple form):

**Remark 5** Assume that \((H1)\) is satisfied, \( a > b \), and \( v_0 \) as in \((18)\). Then using Lemma 2 and by a direct calculation we obtain that the l.s.c. viscosity solution of \((4)\) is given by:

\[
\vartheta(t, x) := 1_{]-\infty,X_m^b(t)[}(x) + 1_{]X_m^a(t), +\infty]}(x). \quad \forall t \geq 0, \ x \in \mathbb{R}.
\]

Also, the function \( \vartheta^S \) defined by \((11)\) satisfies:

\[
\vartheta^S(t, x) = 1_{]-\infty,X_m^b(t)[}(x) + 1_{]X_m^a(t), +\infty]}(x), \quad \forall t \geq 0, \ x \in \mathbb{R}.
\]
In the following we denote by $\overline{\vartheta}_j^{S,n}$ the cell averages of $\vartheta^S(t_n, \cdot)$, defined by

$$
\overline{\vartheta}_j^{S,n} := \frac{1}{\Delta x} \int_{l_j} \vartheta^S(t_n, x) \, dx \quad \text{for } j \in \mathbb{Z}, \, n \in \mathbb{N}.
$$

(20)

**Lemma 3** Assume that (H1)–(H3) hold, $v_0$ is defined by (18), and $a \geq b + 3\Delta x$. Then the values $V_j^n$ computed by Algorithm 1 satisfy:

$$
V_j^n = \overline{\vartheta}_j^{S,n}, \quad \forall n \geq 0, \quad \forall j \in \mathbb{Z}.
$$

**Proof** Case 1. We consider the case of $v_0(x) := 1_{[a, \infty[}(x)$, and proceed by recursion on $n \geq 0$ (the case $v_0(x) = 1_{]-\infty, b]}(x)$ may be treated in a similar way).

Let $j \in \mathbb{Z}$ be such that the discontinuity position $x_n := X_{\vartheta_j^M,n}^S(t_n)$ lies in $]x_{j-\frac{1}{2}}, x_{j+\frac{1}{2}}[$. Then we have $V_j^n = 0$ for $k < j$, $V_j^n \in [0, 1]$, and $V_k^n = 1$ for $k > j$. By straightforward calculations, if $v^M \geq 0$, under CFL condition, we can verify that

$$
\overline{\vartheta}_j^{S,n+1} = V_{j-1}^{n+1} = 0,
$$

$$
\overline{\vartheta}_j^{S,n+1} = V_j^{n+1} = \max(0, V_j^n - v_j^M),
$$

$$
\overline{\vartheta}_j^{S,n+1} = V_{j+1}^{n+1} = \begin{cases} 
1 - \frac{v_j^{M+1}}{v_j^M} \max(0, v_j^M - V_j^n) & \text{if } v_j^M > 0 \\
1 & \text{if } v_j^M = 0
\end{cases}
$$

and, if $v_j^M \leq 0$,

$$
\overline{\vartheta}_j^{S,n+1} = V_{j-1}^{n+1} = \begin{cases} 
\frac{|v_j^{M+1}|}{|v_j^M|} \left( \max(1, V_j^n + |v_j^M|) - 1 \right) & \text{if } v_j^M < 0 \\
0 & \text{if } v_j^M = 0
\end{cases}
$$

$$
\overline{\vartheta}_j^{S,n+1} = V_j^{n+1} = \min(1, V_j^n + |v_j^M|),
$$

$$
\overline{\vartheta}_j^{S,n+1} = V_{j+1}^{n+1} = 1,
$$

and in all cases, $\overline{\vartheta}_k^{S,n+1} = V_k^{n+1} = 0, \forall k \leq j - 2$, and $\overline{\vartheta}_k^{S,n+1} = V_k^{n+1} = 1, \forall k \geq j + 2$. This means that the HJB-UltraBee scheme computes exactly $V^{n+1}(v^M)$ from $V^n$ for the advection with velocity $f_{\vartheta}^M$. In the same way we obtain that $V^{n+1}(v^m)$ computes exactly the average values from $V^n$ for the advection with velocity $f_{\vartheta}^m$. Hence we have, for every $k \in \mathbb{Z}$,

$$
V_k^{n+1}(v^M) = \frac{1}{\Delta x} \int_{l_k} 1_{X_{\vartheta_k^M,n}^{\vartheta^M}(\Delta t), \infty[}(x) \, dx,
$$

(21)

$$
V_k^{n+1}(v^m) = \frac{1}{\Delta x} \int_{l_k} 1_{X_{\vartheta_k^M,n}^{\vartheta^m}(\Delta t), \infty[}(x) \, dx.
$$

(22)
Since \( X_n^m.S(\Delta t) \leq X_n^M.S(\Delta t) \) we deduce that \( V_k^{n+1}(v^M) \leq V_k^{n+1}(v^m) \), and, for all \( k \in \mathbb{Z} \),

\[
V_k^{n+1} = V_k^{n+1}(v^M).
\]

This concludes the proof of \( \vartheta^{S,n+1} = V^{n+1} \).

**Case 2.** Consider the case of \( v_0(x) = 1_{-\infty,b}(x) + 1_{b,\infty}(x) \). As \( a-b \geq 3\Delta x \), by Lemma 1 (iii) and (H3), we get \( X_a^M.S(t) \geq 3\Delta x + X_b^m.S(t) \) for \( t \geq 0 \). This means that there are at least two successive cells with value \( V_j = V_{j+1} = 0 \) separating \( X_b^m.S(t_n) \) and \( X_a^M.S(t_n) \). Then as in Case 1 we obtain for \( k \geq j+1 \) that (21) and (22) are also valid, and thus

\[
\text{for } k \geq j+1, \quad V_k^{n+1} = V_k^{n+1}(v^M) = \vartheta_k^{S,n+1}
\]

(i.e, an exact evolution following the discontinuity position \( X_a^M.S(t_{n+1}) \)). Also, in the same way as in Case 1, we obtain

\[
\text{for } k \leq j, \quad V_k^{n+1} = V_k^{n+1}(v^m) = \vartheta_k^{S,n+1}
\]

(i.e, an exact evolution following the discontinuity position \( X_b^m.S(t_{n+1}) \)). This concludes to \( V_k^{n+1} = \vartheta_k^{S,n+1} \) for all \( k \in \mathbb{Z} \).

**Proof of Theorem 1** Since \( V_j^n = \vartheta_j^{S,n} \), for all \( j \in \mathbb{Z} \) and \( n \geq 0 \), we obtain:

\[
\| \vartheta(t_n,.) - V(t_n,.) \|_{L^1(\mathbb{R})} \leq \Delta x \cdot TV(\vartheta(t_n, .)) = 2\Delta x = TV(v_0) \Delta x. \quad (23)
\]

Inequalities (23) and (12) lead to the desired result (19).

**Remark 6** Lemma 3 shows the behaviour of the HJB-UltraBee scheme: when two discontinuities are far from each other, the algorithm is able to recover, from the average values, their exact positions \( X_a^M.S(t) \) and \( X_b^m.S(t) \). Then the scheme makes these discontinuities evolve with the piece-wise constant velocities \( f^{S}_M \) and \( f^{S}_m \). This is due to the fact that, as long as the discontinuities are separated by more than \( 3\Delta x \) from each other, the extrema of \( \vartheta^S \) can be identified by the scheme.

This interpretation of the scheme extends some results of [17] (for the advection case) to HJB equations. We will see in the next section that this exact computation of the averages of \( \vartheta^S \) is no more possible when two discontinuities lie in two successive cells, or in the same cell.

### 3 Case of piece-wise constant initial data

Let \( (y_i)_{i=0,\ldots,p+1} \) be an increasing sequence of real values with \( y_0 = -\infty \), \( y_{p+1} = +\infty \), and let \( (\gamma_i)_{i=0,\ldots,p} \) be real values. Assume that the function \( v_0 \) is of the following form:
Fig. 1 Critical cases of truncation

\[ v_0(x) = \begin{cases} 
\sum_{i=0 \ldots p} \gamma_i \mathbf{1}_{y_i, y_{i+1}}(x) & \text{for } x \in \mathbb{R}\setminus\{y_1, \ldots, y_p\}, \\
\min(\gamma_{i-1}, \gamma_{i}) & \text{for } x = y_i \text{ and for } i = 1, \ldots, p.
\end{cases} \tag{24} \]

With this definition, \( v_0 \) is a l.s.c. piece-wise constant function. We also assume that the mesh size \( \Delta x \) satisfies:

\[ \Delta x \leq \frac{1}{3} \min_{1 \leq i \leq p-1} (y_{i+1} - y_i). \tag{25} \]

We have derived in the previous section an error estimate when the discontinuities keep far enough from each other (more precisely, when they are separated by at least two entire cell intervals). In general, two discontinuities may become very close. Two critical cases may happen, see Fig. 1.

In these cases, one time step of the UltraBee scheme given in Algorithm 1 may not compute the average values exactly. In fact, it would do a wrong interpretation of the maximum value and of the discontinuity localization. The idea is to anticipate this critical situation. Hence when two discontinuities are too close, a truncation is done such that just one discontinuity remains in its right location (see Fig. 2). Here we modify the HJB-UltraBee scheme around maxima when one of the two critical cases of Fig. 1 occur.

**Algorithm 2 Initialization:** We compute the averages \( (V^0_j)_{j \in \mathbb{Z}} \) by (13)

**Loop:** For \( n \geq 0 \):

A) Compute \( W := \text{S}_\text{UB}(V^n) \) (HJB-UltraBee step).

B) (Truncation step)

• For all indexes \( j \) such that

\[
\begin{cases} 
W_j > \max(W_{j-1}, W_{j+1}), \text{ and } W_j = V^n_j \\
\text{or} \\
W_j > W_{j-1}, \ W_{j+1} > W_{j+2}, \text{ and } W_j < V^n_j
\end{cases} \quad \text{and} \quad V^n_j - W_{j-2} < V^n_j - W_{j+2},
\]

set

\[
V_{j-1}^{n+1} := W_{j-2}, \quad V_j^{n+1} := W_{j-2}, \\
V_{j+1}^{n+1} := W_{j+2} + \frac{W_{j-2} - W_{j+2}}{V^n_j - W_{j+2}}(W_{j+1} - W_{j+2}),
\]
For all indexes $j$ such that

\[
\begin{cases}
W_j > \max(W_{j-1}, W_{j+1}), \text{ and } W_j = V^n_j \\
\text{or} \quad W_{j-1} > W_{j-2}, \ W_j > W_{j+1}, \text{ and } W_j < V^n_j
\end{cases}
\]

and $V^n_j - W_{j-2} \geq V^n_j - W_{j+2}$,

set

\[
V^{n+1}_{j+1} := W_{j+2}, \quad V^{n+1}_j := W_{j+2},
\]

and $V^{n+1}_{j-1} := W_{j-2} + \frac{W_{j+2} - W_{j-2}}{V^n_j - W_{j-2}} (W_{j-1} - W_{j-2})$.

Otherwise set $V^{n+1}_j := W_j$.

Hereafter the truncation step will be denoted by

$V^{n+1} := T_V^n (W)$.

**Remark 7** The truncation step modifies values only near local strict maxima of $(V^n_j)_{j \in \mathbb{Z}}$.

The test $V^n_j - W_{j-2} < V^n_j - W_{j+2}$ (resp. $V^n_j - W_{j-2} \geq V^n_j - W_{j+2}$) allows to check if the left jump is strictly smaller (resp. equal or greater) than the right jump near a local maxima, see Fig. 2. In this case, the truncation corresponds to a recomputation.
of the average values such that the right (resp. left) discontinuity position is correctly coded. Hence the truncation allows to get rid of the left discontinuity and to keep the right one in its correct location. This truncation step aims to improve the treatment by the UltraBee scheme and to prevent the presence of two discontinuities in the same cell or in adjacent\textsuperscript{1} cells.

The main result of the section is the following.

**Theorem 2** Assume that (H1)–(H3) are satisfied. Let \( v_0 \) be a piece-wise constant function as in (24). We assume that the mesh size satisfies (14) and (25). Let \( \vartheta \) be the viscosity solution of (4), and let \( V \) be defined by (17) and Algorithm 2. We have

\[
\| V(t_n, \cdot) - \vartheta(t_n, \cdot) \|_{L^1(\mathbb{R})} \leq (Lt_n + 4)e^{L_{tn}} TV(v_0) \Delta x, \quad \forall n \geq 0.
\]

Notice that the total variation of \( v_0 \) given by (24) is \( TV(v_0) := \sum_{i=1}^{p-1} |\gamma_{i+1} - \gamma_i| \).

**Remark 8** We shall also see in the proof, for instance in the case of the Eikonal equation, that \( \vartheta_S^n, n_j = V^n_j \) as long as the discontinuities are far enough one from each other.

### 3.1 A first simple case when two fronts may meet

Let \( a, b \) be in \( \mathbb{R} \), with \( b \geq a + 3\Delta x \). Consider the following initial data:

\[
v_0(x) = 1_{[a, b]}(x), \quad a.e. \ x \in \mathbb{R}.
\]

**Remark 9** Thanks to (8), under assumption (H1), the unique l.s.c. viscosity solution of (4) is given by (for \( t \geq 0, x \in \mathbb{R} \)):

\[
\vartheta(t, x) := \begin{cases} 
1_{[X^M_a(t), X^m_b(t)]}(x), & \text{if } X^M_a(t) < X^m_b(t), \\
0, & \text{otherwise.}
\end{cases}
\]

Also, by definition of \( \vartheta^S \) (see (11)), for \( t \geq 0 \) and \( x \in \mathbb{R} \) we get

\[
\vartheta^S(t, x) := \begin{cases} 
1_{[X^M_a(t), X^m_b(t)]}(x), & \text{if } X^M_a(t) < X^m_b(t), \\
0, & \text{otherwise}
\end{cases}
\]

(the approximated characteristics \( X^M_a \) and \( X^m_b \) are defined as in (7)).

As in (20) we denote by \( \vartheta^S^n, n \) the average cell values of \( \vartheta^S(t_n, \cdot) \).

\footnote{\textsuperscript{1} We mean by adjacent here the neighboring cells from the left and from the right.}
Lemma 4  Assume that (H1)–(H3) are satisfied. Let $v_0$ be as in (26), and the mesh size satisfy (14) and $\Delta x \leq \frac{b - a}{3}$. For every $n \geq 0$, we have

$$
\| V(t_n, \cdot) - \vartheta^S(t_n, \cdot) \|_{L^1(\mathbb{R})} \leq 4 \Delta x \ e^{L_\text{in}}.
$$

(29)

Proof  For $n \in \mathbb{N}$, let $j_n$ and $\ell_n$ be two integers such that $X_{a}^{M,S}(t_n) \in ]x_{j_n-\frac{1}{2}}, x_{j_n+\frac{1}{2}}]$, and $X_{b}^{m,S}(t_n) \in ]x_{\ell_n-\frac{1}{2}}, x_{\ell_n+\frac{1}{2}}].$

Two cases may occur:

(i) $\ell_n \geq j_n + 3 \ \forall n \geq 0$.

(ii) There exists a first index $n \geq 1$ such that $\ell_n < j_n + 3$.

Assume (i). By the results of Sect. 2.3 we know that the scheme computes the exact averages of $\vartheta^S$ as long as the fronts are separated by at least two cells, that is, in the case for all $k \leq n$, $\ell_k \geq j_k + 3$. In particular, no truncation step has occurred in this case. We then have $V_{j_n}^n = \vartheta_{j_n}^{S,n}$ and can conclude as in (23) to

$$
\| \vartheta^S(t_n, \cdot) - V(t_n, \cdot) \|_{L^1(\mathbb{R})} \leq \Delta x \ e^{L_\text{in}}(\vartheta^S(t_n, \cdot)) = 2 \Delta x = TV(v_0) \Delta x.
$$

(30)

Assume now (ii). For $k < n$, the estimate (30) holds (no truncation done yet). For $k \geq n$, a truncation has occurred at step $n$ and thus $V^k = 0$. For $k \geq n$, we then have (using Lemma 1(ii)) $\| V(t_k, \cdot) - \vartheta^S(t_k, \cdot) \|_{L^1} = \| \vartheta^S(t_k, \cdot) \|_{L^1} = \max \left(0, X_{b}^{m,S}(t_k) - X_{a}^{M,S}(t_k)\right) \leq e^{L(t_k-t_n)}(X_{b}^{m,S}(t_n) - X_{a}^{M,S}(t_n) + \Delta x) \leq e^{L_\text{in}}4 \Delta x$

This gives the desired bound. \hfill \Box

Proof of Theorem 2 in the case $v_0$ is given by (26)  It is now a simple consequence of (29) and of Proposition 1. \hfill \Box

3.2 Proof of Theorem 2 in the general case

We notice that since $v_0$ is a step function, $\vartheta^S(t, \cdot)$ is also a step function. Now we shall associate to $\vartheta^S$ a function $\vartheta^\sharp$. The idea is to “truncate” the extremal values of $\vartheta^S$, when the two discontinuity positions coding the extremal values become too close (see Fig. 2a,b).

First, for a given piece-wise constant l.s.c. function $w$ (of the form (24)), we define the truncation function $Trunc(w)$ as follows. For $x \in \mathbb{R}$, set

$$
\begin{align*}
z_1^*: &= \sup \{z, \ z \leq x, \ w(z) \neq w(x)\} \in [\infty, \ -\infty[, \\
z_2^*: &= \inf \{z, \ z \geq x, \ w(z) \neq w(x)\} \in [\infty, \ -\infty[.
\end{align*}
$$

(i.e. the closest left and right discontinuities of $w$ to $x$). Let $j_1$ be such that $z_1^* \in ]x_{j_1-\frac{1}{2}}, x_{j_1+\frac{1}{2}}]$ and $j_2$ be such that $z_2^* \in ]x_{j_2-\frac{1}{2}}, x_{j_2+\frac{1}{2}}[. Then set:
An idea of the behavior of $\bar{\vartheta}$ is given in Fig. 2b, where for instance the dotted line represents $w$, and the continuous line represents $\textit{Trunc}(w)$.

We now define the function $\bar{\vartheta}$ by:

- $\bar{\vartheta}(0, .) := \vartheta_0$, and
- $\forall n \geq 0, \bar{\vartheta}(tn+1, .) = \textit{Trunc}(w^{n+1})$ where

$$
\text{max}(w(z_1^n), w(z_2^n)) \quad \text{if } j_2 \in \{ j_1 + 1, j_1 + 2 \} \quad \text{and } w(x) > \text{max}(w(z_1^n), w(z_2^n)),
$$

or otherwise.

In the next result we derive an $L^1$-error bound for $\bar{\vartheta} - \bar{\vartheta}_S$. We also prove that the cell averages of $\bar{\vartheta}$ are exactly the values given by Algorithm 2.

**Lemma 5** Assume (H1)–(H3).

(i) $\forall n \geq 0, \|\bar{\vartheta}_S(t_n, .) - \bar{\vartheta}(t_n, .)\|_{L^1(\mathbb{R})} \leq (4e^{L_{tn}} - 1) TV(\vartheta_0) \Delta x$.

(ii) $\forall j \in \mathbb{Z}, \forall n \geq 0, \text{we have}$

$$
\frac{1}{\Delta x} \int_{I_j} \bar{\vartheta}(t_n, x) \, dx = V^n_j.
$$

**Proof** (i) First we notice that for $t \geq 0, \bar{\vartheta}(t, .)$ is a piece-wise constant l.s.c function (this can be proved, as for $\bar{\vartheta}_S$, by using a recursion argument).

At a given time $t_n$, let $[\alpha_i, \beta_i][i=1,...,p]$ be the local maxima intervals of $\bar{\vartheta}_S(t_n, .)$ (i.e. $\bar{\vartheta}_S(t_n, x) \equiv \text{const} = \mu_i$ on $[\alpha_i, \beta_i]$ and $\mu_i > \text{max}(\bar{\vartheta}_S(t_n, \alpha_i), \bar{\vartheta}_S(t_n, \beta_i)))$).

Then we obtain

(a) $\bar{\vartheta}(t_n, .)$ and $\bar{\vartheta}_S(t_n, .)$ can only differ on the intervals $U_{i=1,...,p} [\alpha_i, \beta_i]$, 
(b) $\forall i$, if $\bar{\vartheta}(t_n, .)$ and $\bar{\vartheta}_S(t_n, .)$ differ on $[\alpha_i, \beta_i]$, then $\forall x \in [\alpha_i, \beta_i], \bar{\vartheta}(t_n, x) = \text{max}(\bar{\vartheta}_S(t_n, \alpha_i), \bar{\vartheta}_S(t_n, \beta_i))$.

Indeed, by Lemma 1(iii), the length of the minima regions of $\bar{\vartheta}_S$ can only increase, so they will not disappear and create new local extrema; Also by (H3) the fronts of an increasing region of $\bar{\vartheta}_S$ cannot get closer, as well as the fronts of a decreasing region of $\bar{\vartheta}_S$.

Now if $\bar{\vartheta}_S(t_n, .)$ and $\bar{\vartheta}(t_n, .)$ differ on some interval $[\alpha_i, \beta_i]$, we have for $x \in [\alpha_i, \beta_i]$:

$$
\|\bar{\vartheta}_S(t_n, .) - \bar{\vartheta}(t_n, .)\|_{L^1([\alpha_i, \beta_i])} = \left(\bar{\vartheta}_S(t_n, x) - \text{max}(\bar{\vartheta}_S(t_n, \alpha_i), \bar{\vartheta}_S(t_n, \beta_i))\right) |\beta_i - \alpha_i| \leq TV(\bar{\vartheta}_S(t_n, .); [\alpha_i, \beta_i]) |\beta_i - \alpha_i|.
$$

Also we know that a truncation has occurred at some time $t_k < t_n$. At time $t_k$, the discontinuity positions corresponding to $\alpha_i$ and $\beta_i$ are located in $\alpha_i^0 := X_{\alpha_i}^M \omega_0(-(t_n - t_k))$.
and \( \beta_i^0 := X^{m,S}_{\beta_i}(-t_n-t_k) \) respectively. Since the truncation has occurred, \( \alpha_i^0 \) and \( \beta_i^0 \) are separated by less than two cell intervals, and \( |\beta_i^0 - \alpha_i^0| \leq 3 \Delta x \). By Lemma 1(ii), we thus have

\[
|\beta_i - \alpha_i| \leq e^{L} (t_n-t_k) (|\beta_i^0 - \alpha_i^0| + \Delta x) - \Delta x
\leq (4e^{L}t_n - 1) \Delta x.
\]

Summing these bounds for all local maxima intervals \([\alpha_i, \beta_i]\) we obtain

\[
\|\vartheta S(t_n, .) - \vartheta S(t_n, .)\|_{L^1(\mathbb{R})} \leq (4e^{L}t_n - 1) \Delta x TV(\vartheta S(t_n, .)).
\]

Then we conclude the proof of (i) using Proposition 2.

(ii) Now, we prove recursively that for all \( n \geq 0 \):

\[
(P_n) \quad V^n_j = \frac{1}{\Delta x} \int_{I_j} \vartheta^S(t_n, x) dx, \quad \forall j \in \mathbb{Z}
\]

and

\[
(Q_n) \quad \{ \text{Any two successive discontinuity positions in } \vartheta^S(t_n, .) \text{ are separated by at least two cell intervals} \}
\]

((Q_n) amounts to have \( \vartheta^S(t_n, .) = \sum_i \mu_i^n I_{[y_i, y_{i+1}[} \text{ a.e., with } y_i \in ]x_{j_i-\frac{1}{2}}, x_{j_i+\frac{1}{2}}[ \text{ and } j_i \geq j_{\text{H3}} + 3.] \)

For \( n = 0 \), \( \vartheta^S(0, .) = v_0 = \vartheta(0, .) \) and \( (P_0) \) follows, also \( (Q_0) \) is true by the definition of \( v_0 \) and of the mesh step \( \Delta x \).

Now let us suppose \( (P_n) \) and \( (Q_n) \). Let \( W := S_{UB}(V^n) \), and define \( w^{n+1} \) as in (31). Since \( V^n \) codes the average values of \( \vartheta^S(t_n, .) \) where the discontinuity positions are separated by at least two cells, the Ultra-Bee scheme computes the correct averages for one time-step evolution, and we will have

\[
W_j = \frac{1}{\Delta x} \int_{I_j} w^{n+1}(x) dx
\]

(this uses the same arguments as in the Proof of Lemma 3).

As long as the discontinuity positions in \( w^{n+1} \) are separated by at least two entire cells, \( \vartheta^S(t_{n+1}, .) = Trunc(w^{n+1}) = w^{n+1} \), and we have \( (Q_{n+1}) \). Also \( V^{n+1} \) values in step B) of Algorithm 2 are unchanged. Hence \( V^{n+1}_j = W_j \) which proves \( (P_{n+1}) \).

Because of assumption (H3), the only case the discontinuity positions of \( w^{n+1} \) may be separated by less than two entire cells is around the local maxima. (Recall that by (H3), discontinuity positions in a monotonous part of \( \vartheta^S(t_n, .) \) can only get far from each other. This is also true for discontinuity positions around a local minimum, by Lemma 1(iii)).

Now let us assume that \( \vartheta^S(t_{n+1}, x) := Trunc(w^{n+1})(x) \neq w^{n+1}(x) \) for some \( x \in \mathbb{R} \). This means that \( x \) is surrounded by two discontinuities of \( w^{n+1} \), denoted \( z_1^x \) and
Convergence of a non-monotone scheme for Hamilton–Jacobi–Bellman equations

Let us consider for instance that we have a critical case 2 (critical case 1 being similar). We may also assume that $V^n_j - W_{j-2} < V^n_j - W_{j+2}$ as illustrated in Fig. 2.

In this case we see that the average values in cells $I_{j-1}$ and $I_j$ can be set to $W_{j-2}$ (hence the redefinition $V^{n+1}_{j-1} = V^{n+1}_j := W_{j-2}$ in Algorithm 2). Then the remaining discontinuity position $\bar{x} \in I_{j+1}$ can be computed by two different ways: first, by

$$\frac{\bar{x} - x_{j+\frac{1}{2}}}{\Delta x} = \frac{W_{j+1} - W_{j+2}}{V^n_j - W_{j+2}},$$

and second, if $V^{n+1}_{j+1}$ codes the correct average value on $I_{j+1}$ after truncation,

$$\frac{\bar{x} - x_{j+\frac{1}{2}}}{\Delta x} = \frac{V^{n+1}_{j+1} - W_{j+2}}{W_{j-2} - W_{j+2}}$$

(recall that the scheme values should code the average of an exact piece-wise function). Thus we obtain the desired definition of $V^{n+1}_j$ in terms of the $(W_k)$ as in Algorithm 2 B), which proves $(P_{n+1})$.

On the other hand, after the truncation step, there are no more critical cases in $\vartheta^\sharp(t_{n+1}, .)$ and thus we have $(Q_{n+1})$. \hfill \Box

**Proof of Theorem 2 in the general piece-wise constant case** Combining Proposition 1 and Lemma 5(i) we obtain

$$\| \vartheta(t_n, .) - \vartheta^\sharp(t_n, .) \|_{L^1(\mathbb{R})} \leq \| \vartheta(t_n, .) - \vartheta^S(t_n, .) \|_{L^1(\mathbb{R})} + \| \vartheta^S(t_n, .) - \vartheta^\sharp(t_n, .) \|_{L^1(\mathbb{R})} \leq (L_{tn} + 4)e^{L_{tn}} - 1) TV(v_0) \Delta x. \tag{32}$$

Then, using Lemma 5(ii), we obtain

$$\| \vartheta^\sharp(t_n, .) - V(t_n, .) \|_{L^1(\mathbb{R})} \leq TV(\vartheta^\sharp(t_n, .)) \Delta x. \tag{33}$$

By construction of $\vartheta^\sharp$ (and using Lemma 15), we also have $TV(\vartheta^\sharp(t, .)) \leq TV(\vartheta^S(t, .)) \leq TV(v_0)$. Together with (32), (33) we obtain the desired bound of Theorem 2. \hfill \Box

**4 Case of a general discontinuous initial data**

In this section, we generalize Theorem 2 (where we supposed that $v_0$ was a piece-wise constant function) to more general discontinuous initial data $v_0$. 

\begin{center} Springer \end{center}
We assume that $v_0 : \mathbb{R} \rightarrow \mathbb{R}$ is a l.s.c. function, with $TV(v_0) < \infty$, and that $v_0$ has a finite number of extrema. More precisely we consider the following assumption:

\[(H4)\]

There exist $A_1, \ldots, A_{q+1}$ and $B_1, \ldots, B_q$ real numbers with

$A_1 = -\infty \leq B_1 < A_2 < \cdots < B_q \leq A_{q+1} = +\infty$,

(with possibly $B_1 = -\infty$ or $B_q = +\infty$), such that $v_0 \nearrow$ on each $[A_i, B_i[$, $v_0 \searrow$ on each $]B_i, A_{i+1}[$, and $v_0(B_i) = \min(v_0(B_i^-), v_0(B_i^+))$.

In particular $A_i$ are local minima of $v_0$, and $B_i$ are local maxima of $v_0$.

We also consider $\Delta x$ small enough such that the minima and maxima of $v_0$ are separated at least by $3\Delta x$:

$$\Delta x < \frac{1}{3} \min_{i=1,\ldots,q} (B_i - A_i, A_{i+1} - B_i).$$

Let a regular grid with mesh size $\Delta x$, and let $\Delta t > 0$.

We denote by $v_0^p$ the l.s.c. function associated to $v_0$ as follows. We set $U_j := ]x_{3j-\frac{1}{2}}, x_{3j+\frac{5}{2}}[$, for all $j \in \mathbb{Z}$,

- If $\overline{U}_j \cap \{(A_k)_{k=2,\ldots,q}, (B_k)_{k=1,\ldots,q}\} = \emptyset$, set

$$v_0^p(x) := \frac{1}{3\Delta x} \int_{U_j} v_0(y)dy, \quad \forall x \in U_j.$$ (35a)

- otherwise if $A_k \in \overline{U}_j$ (resp. $B_k \in \overline{U}_j$) set

$$v_0^p(x) := v_0(A_k)\text{ (resp. } v_0(B_k)) \quad \forall x \in U_j.$$ (35b)

- Extend $v_0^p$ by lower semi-continuity:

$$v_0^p(x_{3j-\frac{1}{2}}) = \min \left( v_0^p(x_{3j-\frac{1}{2}}^+), v_0^p(x_{3j-\frac{1}{2}}^-) \right).$$ (35c)

Then the scheme values are initialized as usual but starting from $v_0^p$, i.e.

$$V_j^0 := \frac{1}{\Delta x} \int_{[x_{j-\frac{1}{2}}, x_{j+\frac{1}{2}}]} v_0^p(y)dy = v_0^p(x_j)$$ (36)

This initialization ensures that the initial step function $v_0^p$ will satisfy (24)–(25), and that the coded discontinuities are separated by at least $3\Delta x$. The aim of step (35b) is also to keep the correct (local) extremal value of $v_0$. This is motivated by the fact that the exact minima and maxima values should propagate. It allows to obtain better long-time approximations.
The general convergence result is the following.

**Theorem 3** We assume (H1)–(H3). Consider a l.s.c. function \( v_0 \) satisfying (H4), and such that \( TV(v_0) < \infty \). We also assume that mesh steps \( \Delta x \) and \( \Delta t \) satisfy the CFL condition (14) and (34). Let \( \vartheta \) be the unique viscosity solution of (4a)–(4b). We consider \( (V_j^0) \) defined by (35)–(36) and \( (V^n)_{n \geq 1} \) given by Algorithm 2. Let \( V \) be defined by (17). Then

\[
\| V(t_n, \cdot) - \vartheta(t_n, \cdot) \|_{L^1(\mathbb{R})} \leq (L t_n + 7)e^{L t_n} TV(v_0) \Delta x, \quad \forall n \geq 0.
\]

**Remark 10** We can treat a discontinuous initial data of the form \( v_0 := 1_{\mathbb{R}\setminus\{0\}} \). In this case we have \( v_P^0 = 1_{\mathbb{R}\setminus[-\frac{\Delta x}{2}, \frac{\Delta x}{2}]} \).

We shall need preliminary estimates

**Lemma 6** We have

\[
\| v_0 - v_P^0 \|_{L^1(\mathbb{R})} \leq 3 \Delta x TV(v_0).
\]

**Proof** The result is immediate by the definition of \( v_P^0 \). \( \square \)

Now let \( \vartheta^P \) be the l.s.c. viscosity solution of (4a) with initial data \( v_P^0 \), i.e.,

\[
\vartheta^P(0, x) := v_P^0(x), \quad \forall x \in \mathbb{R}.
\]

The following estimate is essential in the analysis (the proof is postponed to the end of the section).

**Proposition 3** We assume (H1). Let \( u_0 \) and \( v_0 \) be two l.s.c. functions, such that \( v_0 - u_0 \in L^1(\mathbb{R}) \). We suppose furthermore that

(i) \( u_0 \) satisfies assumption (H4) (with \( (A_i)_{i=2,...,q} \) local minima);

(ii) for all interval \( I \subset \mathbb{R}, \)

\[
\begin{cases}
  u_0 \nearrow \text{ on } I \Rightarrow v_0 \nearrow \text{ on } I, \\
  u_0 \searrow \text{ on } I \Rightarrow v_0 \searrow \text{ on } I;
\end{cases}
\]

(iii) for any local minima \( A_i \) of \( u_0 \) \( (i = 2, \ldots, q) \), \( u_0(A_i) = v_0(A_i) \).

Let \( u \) and \( v \) be defined by

\[
\begin{align*}
  u(t, x) &:= \min_{y \in [X^M_{m}(-t), X^M_{m}(-t)]} u_0(y), \quad \text{and} \quad v(t, x) := \min_{y \in [X^M_{m}(-t), X^M_{m}(-t)]} v_0(y).
\end{align*}
\]

We have

\[
\| v(t, \cdot) - u(t, \cdot) \|_{L^1(\mathbb{R})} \leq e^{Lt} \| v_0 - u_0 \|_{L^1(\mathbb{R})} \quad \forall t \geq 0.
\]

**Proof of Theorem 3** By construction of \( v_0^P \), and under assumption (H4), the function \( v_0^P \) is increasing on intervals where \( v_0 \) is increasing, and decreasing on intervals where
$v_0$ is decreasing, and the local minima of $v_P$ are the same as the ones of $v_0$. Hence we can apply Proposition 3 to compare $\vartheta$ and $\vartheta^P$ and obtain together with Lemma 6:

$$\|\vartheta(t, \cdot) - \vartheta^P(t, \cdot)\|_{L^1(\mathbb{R})} \leq e^{Lt} (3\Delta x TV(v_0)), \quad \forall t \geq 0. \quad (39)$$

Now by Theorem 2 we also have

$$\|V(t_n, \cdot) - \vartheta^P(t_n, \cdot)\|_{L^1(\mathbb{R})} \leq (L t_n + 4)e^{L t_n} TV(v_P^0) \Delta x, \quad \forall n \geq 0.$$ 

Furthermore, it is easy to see that $TV(v_P^0) \leq TV(v_0^0)$. Together with (39) this concludes the proof of Theorem 3. \qed

We now conclude the section with the proof of Proposition 3.

Proof of Proposition 3 Step 1. We first study the case when $u_0$ is a monotonous increasing function. In this case $v_0$ is also increasing. $u(t, x) = u_0(X^M_x(-t))$ and $v(t, x) = v_0(X^M_x(-t))$. Hence, using the change of variable $y = X^M_x(t)$, we get

$$\|u(t, \cdot) - v(t, \cdot)\|_{L^1(\mathbb{R})} = \int_{\mathbb{R}} |u(t, y) - v(t, y)| dy$$

$$= \int_{\mathbb{R}} |u(t, X^M_x(t)) - v(t, X^M_x(t))|\left|\frac{dy}{dx}(t)\right| dx.$$ 

Here, as $f_M$ is Lipschitz then, by the Rademacher theorem, it is almost everywhere differentiable and we get: $\frac{dy}{dx}(t) = exp\left(\int_0^t f'_M(X^M_x(s))ds\right)$. In particular, $|\frac{dy}{dx}(t)| \leq e^{Lt}$ for all $t \geq 0$, and we obtain the bound

$$\|u(t, \cdot) - v(t, \cdot)\|_{L^1(\mathbb{R})} \leq e^{Lt} \|u_0 - v_0\|_{L^1(\mathbb{R})}.$$ 

The proof is similar when $u_0$ is a decreasing function.

Step 2. Now we study the case when $u_0$ has essentially only one local maximum located in $B_1$. More precisely, we suppose that $u_0 \nearrow$ on $(-\infty, B_1)$ and $u_0 \searrow$ on $(B_1, \infty)$. The representation Lemma 18 allows to write $u_0$ as:

$$u_0 = \min(u_{01}, u_{02}), \quad \text{with } u_{01} \nearrow \quad \text{and} \quad u_{02} \searrow$$

where $u_{01}$ and $u_{02}$ are defined as in Lemma 18. Then the viscosity solution is given by:

$$u(t, x) = \min\left(u_{01}(X^M_x(-t)), u_{02}(X^M_x(-t))\right), \quad t \geq 0, \quad x \in \mathbb{R}.$$ 

By assumption $(ii)$, $v_0$ also satisfies $v_0 \nearrow$ on $(-\infty, B_1)$ and $v_0 \searrow$ on $(B_1, \infty)$. We can also write $v_0 = \min(v_{01}, v_{02})$ where $v_{01}$ and $v_{02}$ are also defined as in Lemma 18,
and we have
\[ v(t, x) = \min \left( v_{01}(X^M_x(-t)), v_{02}(X^M_x(-t)) \right) \quad t \geq 0, \ x \in \mathbb{R}. \tag{40} \]

Next, we define \( b \) as a meeting point for the following two curves at a given time \( t \):
\[ x \to v_{01}(X^M_x(-t)) \quad \text{and} \quad x \to v_{02}(X^M_x(-t)). \]

Then
\[
\| u(t, \cdot) - v(t, \cdot) \|_{L^1(\mathbb{R})} = \int_{-\infty}^{b} |u(t, x) - v(t, x)| \, dx + \int_{b}^{+\infty} |u(t, x) - v(t, x)| \, dx.
\]

We notice that for \( x \leq b \), \( u(t, x) = u_{01}(X^M_x(-t)) \) and \( v(t, x) = v_{01}(X^M_x(-t)) \). We thus get
\[
\int_{-\infty}^{b} |u(t, x) - v(t, x)| \, dx = \int_{-\infty}^{b} |u_{01}(X^M_x(-t)) - v_{01}(X^M_x(-t))| \, dx
\]
\[
= \int_{-\infty}^{b} |u_{01}(x) - v_{01}(x)| \exp \left( \int_{0}^{t} f'_{M}(X^M_x(s)) \, ds \right) \, dx
\]
\[
\leq e^{LT} \| u_{01} - v_{01} \|_{L^1(-\infty, X^M_b(-t))}, \tag{41}
\]

In the same way:
\[
\int_{(b, +\infty)} |u(t, x) - v(t, x)| \, dx \leq e^{LT} \| u_{02} - v_{02} \|_{L^1(X^m_b(-t), +\infty)} \tag{42}
\]

Since \( f_{M} \geq f_{m} \), then \( X^M_b(-t) \leq X^m_b(-t) \). Hence combining (41) and (42) we obtain (38).

Notice that for Step 1 and Step 2 there is no need of assumption (iii).

Step 3. We turn now to the proof in the general case \((u_0 \text{ as in (H4)})\). Using assumptions (24)–(25) we can decompose \(u_0\) into monotonous parts: there exist an integer \( q \geq 1 \) and real numbers \( A_1, \ldots, A_{q+1}, B_1, \ldots, B_q \) as in (H4) (with possibly \( B_1 = -\infty \) or \( B_q = +\infty \)), and such that \( u_0 \nearrow \) on each \([A_i, B_i]\) and \( \searrow \) on each \([B_i, A_{i+1}]\).

We first consider the time interval \([0, \tau_1]\) such that the number of local maxima \( q \) of \( u \) keeps constant.\(^\text{2}\)

\(^{2}\) For instance we consider \( \tau_1 > 0 \) to be the first time such that \( \min_{i=1, \ldots, q} X^m_{b_i+1}(t) - X^M_{b_i}(t) \) vanishes, with \( a_i := \inf \{ x, u_0(y) = u_0(A_i) \ \forall x \leq y \leq A_i \} \text{ and } b_i := \sup \{ x, u_0(y) = u_0(A_i) \ \forall A_i \leq y \leq x \}. \)
We note that around a local minima $A_i$, the solutions $u$ and $v$ will stay constant in the following sense: if we set $I'_t := [X^+_A(t), X^+_A(t)]$ for $t \in [0, \tau_1]$, we have

$$u(t, x) = u_0(A_i) \quad \text{and} \quad v(t, x) = u_0(A_i), \quad \forall x \in I'_t.$$  

Hence, in order to bound $||u(t, \cdot) - v(t, \cdot)||_{L^1(\mathbb{R})}$, we have to estimate the difference on the remaining intervals $J'_t := [X^-_A(t), X^+_A(t)]$:

$$\|u(t, \cdot) - v(t, \cdot)\|_{L^1(\mathbb{R})} = \sum_{i=1}^q \|u(t, \cdot) - v(t, \cdot)\|_{L^1(J'_t)},$$

(the $J'_t$ are disjoint as long as $t < \tau_1$). Notice that $u(t, \cdot)$ and $v(t, \cdot)$ admit only one maximum on $J'_t$. Then as in Step 2 we can show that:

$$\|u(t, \cdot) - v(t, \cdot)\|_{L^1(J'_t)} \leq e^{L_1} \|u_0 - v_0\|_{L^1(J'_0)} = e^{L_1} \|u_0 - v_0\|_{L^1([A_i, A_{i+1}])}. \quad (43)$$

Summing the previous bounds we obtain for $t \in [0, \tau_1]$:

$$\|u(t, \cdot) - v(t, \cdot)\|_{L^1(\mathbb{R})} \leq e^{L_1} \sum_{i=1}^q \|u_0 - v_0\|_{L^1([A_i, A_{i+1}])} \leq e^{L_1} \|u_0 - v_0\|_{L^1(\mathbb{R})}. \quad (43)$$

Now we consider the case when the number of maxima $q$ may lower, and proceed recursively on $q$. We obtain on a time interval $[\tau_1, \tau_2]$, where the number of maxima is constant and equal to $q - 1$, the similar bound:

$$\|u(t, \cdot) - v(t, \cdot)\|_{L^1(\mathbb{R})} \leq e^{L_1(\tau_2 - \tau_1)} \|u(\tau_1, \cdot) - v(\tau_1, \cdot)\|_{L^1(\mathbb{R})}, \quad t \in [\tau_1, \tau_2].$$

Then with (43) we obtain for all $t \leq \tau_2$ the desired bound, and so on. This concludes the proof of Proposition 3. \hfill \Box

5 Case of changing sign velocities

We explain in this section how to get a general error estimate using mainly assumption $(H1)$. Instead of assumptions $(H2)$ and $(H3)$ we shall use less restrictive hypothesis that will be detailed in Theorem 4 below. Let $v_0 : \mathbb{R} \to \mathbb{R}$ be a l.s.c. function such that $TV(v_0) < \infty$. We consider a regular grid $(x_j)$ as in Sect. 2, and define $f^S_M$ and $f^S_m$ as in Sect. 2.1.

The following algorithm introduces two modifications to Algorithm 2: left and right fluxes (denoted by $V^{n,L}$ and $V^{n,R}$), for computing the UltraBee estimates, and a prediction step. We will explain later on the relevance of these modifications.
Algorithm 3 Initialization: We compute the initial averages \( (V^n_j) \) as in (35)–(36).

Loop: For \( n \geq 0 \), we compute \( V^{n+1} \) from \( V^n \) in three steps:

A) Evolution by a modified HJB-UltraBee scheme:
- Define “fluxes” \( V^{n,L}_{j+\frac{1}{2}}(v) \), \( V^{n,R}_{j+\frac{1}{2}}(v) \) for \( v \in \{v^m, v^M\} \) as follows:
  
  If \( v_j \geq 0 \), set
  \[
  V^{n,L}_{j+\frac{1}{2}}(v) := \begin{cases} 
  \min(\max(V^n_{j+1}, b^+_j(v)), B^+_j(v)) & \text{if } v_j > 0 \\
  V^n_{j+1} & \text{if } v_j = 0 \text{ and } V^n_j \neq V^n_{j-1} \\
  V^n_j & \text{if } v_j = 0 \text{ and } V^n_j = V^n_{j-1},
  \end{cases}
  \]

  If \( v_j \leq 0 \), set
  \[
  V^{n,R}_{j+\frac{1}{2}}(v) := \begin{cases} 
  \min(\max(V^n_{j-1}, b^-_j(v)), B^-_j(v)) & \text{if } v_j < 0 \\
  V^n_{j-1} & \text{if } v_j = 0 \text{ and } V^n_j \neq V^n_{j+1} \\
  V^n_j & \text{if } v_j = 0 \text{ and } V^n_j = V^n_{j+1},
  \end{cases}
  \]

  (where \( b^+_j, b^-_j, B^+_j \) and \( B^-_j \) are defined by (15)–(16)).

  If \( v_j \geq 0 \) and \( v_{j+1} > 0 \), set \( V^{n,L}_{j+\frac{1}{2}}(v) := V^{n,L}_{j+\frac{1}{2}}(v) \).

  If \( v_{j+1} \leq 0 \) and \( v_j < 0 \), set \( V^{n,L}_{j+\frac{1}{2}}(v) := V^{n,R}_{j+\frac{1}{2}}(v) \).

  If \( v_j < 0 \) and \( v_{j+1} > 0 \), then set
  \[
  V^{n,R}_{j+\frac{1}{2}}(v) := \begin{cases} 
  V^n_{j+1} \text{ if } V^n_{j+1} = V^n_{j+2} & \text{and } V^{n,L}_{j+\frac{1}{2}}(v) := \begin{cases} 
  V^n_j & \text{if } V^n_j = V^n_{j-1} \\
  V^n_{j+1} & \text{otherwise}.
  \end{cases}
  \end{cases}
  \]

- For \( v \in \{v^m, v^M\} \), let
  \[
  V^{n+1}_j(v) := V^n_j - v_j \left( V^{n,L}_{j+\frac{1}{2}}(v) - V^{n,R}_{j+\frac{1}{2}}(v) \right).
  \]

- Set \( V^{n+1,1} := \min \left( V^{n+1}(v^m), V^{n+1}(v^M) \right) \).

B) Truncation: Set \( V^{n+1,2} := T_{V^n}(V^{n+1,1}) \) as in Algorithm 2.

C) Prediction: Set \( W := V^{n+1,2} \).

- (decreasing critical cases)
  
  Let \( J^- := \{ j \in \mathbb{Z}, \left[ W_{j-1} > W_j > W_{j+1} > W_{j+2} \text{ and } V^n_j < W_j \right] \text{ or } \left[ W_{j-2} > W_{j-1} > W_j > W_{j+1} > W_{j+2} \text{ and } V^n_j = W_j \right] \} \)
  
  and \( J^{-,*} := J^- \setminus \{ j \in J^- , \text{ s.t. } j + 2 \in J^- \} \).

  For \( j \in J^{-,*} \), set
  \[
  V^{n+1}_{j-1} := W_{j-2}, \quad V^{n+1}_j := W_{j-2}, \quad \text{and}
  V^{n+1}_{j+1} := W_{j+2} + \frac{W_{j+1} - W_{j+2}}{V^n_j - W_{j+2}} (W_{j-2} - W_{j+2}).
  \]
Let \( J^+: \) 
\[
\left\{ j \in \mathbb{Z}, \left[ W_{j+1} > W_j > W_{j-1} > W_{j-2} \text{ and } V^n_j < W_j \right] \right. \\
\text{or} \left. \left[ W_{j+2} > W_{j+1} > W_j > W_{j-1} > W_{j-2} \text{ and } V^n_j = W_j \right] \right\}
\]

and \( J^{+,*} := J^+ \setminus \{ j \in J^+, \text{ s.t. } j-2 \in J^+ \} \).

For \( j \in J^{+,*} \), set
\[
V_{j+1}^{n+1} := W_{j+2}, \quad V_j^{n+1} := W_{j+2}, \quad \text{and} \quad V_{j-1}^{n+1} := W_{j-2} + \frac{W_{j-1} - W_{j-2}}{V_j^n - W_{j-2}} (W_{j+2} - W_{j-2}).
\]

Otherwise set \( V_{j+1}^{n+1} = W_j \) (i.e. for \( j \) such that \( \{ j-1, j, j+1 \} \cap (J^{-,*} \cup J^{+,*}) = \emptyset \)).

Then we have the following general error estimate:

**Theorem 4** We suppose (H1). Let \( v_0 \) be a l.s.c. function satisfying (H4) and such that \( TV(v_0) < \infty \) (in particular \( v_0 \) has a finite number of extrema).

Let \( \Delta x > 0 \) and \( \Delta t > 0 \) satisfy the CFL condition (14) and (34). Let \( V^n \) be defined by Algorithm 3, \( V \) as in (17), and \( \vartheta \) be the viscosity solution of (4).

(i) If \( v_0 \) is piece-wise constant as in (24), with \( p \) discontinuities, and if

\[
(H5a) \quad \exists \varepsilon > 0, \forall x \in \mathbb{R}, f_m(x) + \varepsilon \leq f_M(x) \quad \text{and} \quad \Delta x < \frac{\varepsilon}{2L},
\]

or

\[
(H5b) \quad \forall x \in \mathbb{R}, f_m(x) \leq 0, \quad f_M(x) \geq 0,
\]

then

\[
\| V(t_n, \cdot) - \vartheta(t_n, \cdot) \|_{L^1(\mathbb{R})} \leq (L t_n + 4p) e^{L t_n} TV(v_0) \Delta x, \quad \forall n \geq 0.
\]

(ii) If

\[
(H5c) \quad f_m = f_M \quad \text{and is a non-decreasing function},
\]

then

\[
\| V(t_n, \cdot) - \vartheta(t_n, \cdot) \|_{L^1(\mathbb{R})} \leq (1 + L t_n e^{L t_n}) TV(v_0) \Delta x, \quad \forall n \geq 0.
\]

**Remark 11** Assumption (H5b) is satisfied by the Eikonal equation \( \vartheta_t + c(x) |\vartheta_x| = 0 \), where \( c \) is a \( L \)-lipschitz positive function.

**Remark 12** As in [8], when \( f_M \) (resp. \( f_m \)) changes sign, it is important to use two fluxes \( V^{n,L}_{j+\frac{1}{2}} \) and \( V^{n,R}_{j+\frac{1}{2}} \), which may be different on the cell’s interface containing the
zero of $f_M$ (resp. $f_m$). The choice made for these fluxes insures the stability, consistency and TVD\textsuperscript{3} properties, see [8, Remark 2.1].

**Remark 13** When assumptions (H1)–(H3) hold, the discontinuities around a minimum could only get far from each other. However, if we assume only (H1), the discontinuities may become closer. A truncation in this feature would produce an error which is not always controlled by the mesh size $\Delta x$. Hence we assume one of the (H5) assumptions in order to avoid this truncation. Indeed, with (H5) two discontinuities around a local minimum cannot become closer than $2\Delta x$ (see Lemma 9).

**Remark 14** When removing assumption (H3), two successive discontinuities in a monotone zone of $v_0$ can become very close. This motivates the *prediction step*: if the discontinuities are too close, we keep only one of them as shown in Fig. 3. The algorithm then codes correctly the exact localization of the remaining discontinuity. This prediction step is handled only in the two critical cases explicit in Fig. 4, i.e. when the discontinuities are separated by less than two entire cells.

\textsuperscript{3} Total variation diminishing.
5.1 Preliminaries

We first prove in the following Lemma that the scheme computes the exact average values of $\vartheta^S$ in some elementary cases, where truncation and prediction steps are not used.

**Lemma 7** We assume $(H1)$ and $(14)$. Let $a, b, \alpha, \beta$ be real numbers, with $\beta \geq 0$.

Let $v_0(x) := \alpha + \beta \mathbf{1}_{[a, +\infty【)}(x)$ (resp. $v_0(x) := \alpha + \beta \mathbf{1}_{]-\infty, b【)}(x)$).

(i) We have $\vartheta^S(t, x) := \alpha + \beta \mathbf{1}_{\mathbb{R} \cup (a, +\infty【)}(x)$ (resp. $\vartheta^S(t, x) := \alpha + \beta \mathbf{1}_{]-\infty, \mathbb{R} \cup (b, +\infty【)}(x)$),

(ii) $\forall n \geq 0, \forall j \in \mathbb{Z}$:

$$V^n_j = \frac{1}{\Delta x} \int_{I_j} \vartheta^S(t_n, x) \, dx$$

**Proof** Part $(i)$ is obtained by direct verifications using $(11)$. For $(ii)$, we shall treat the case of $v_0(x) = \mathbf{1}_{[a, +\infty【)}(x)$ (the other cases being similar). We proceed as in Lemma 3. We prove the statement by recursion. Let us denote by $x_n := X^{M,S}_a(t_n)$ the discontinuity position at time $t_n$. Note that it suffices to prove that

$$V^{n+1}_j(v^M) = \frac{1}{\Delta x} \int_{I_j} \mathbf{1}_{\mathbb{R} \cup (x_n, +\infty【)}(x) \, dx \quad \forall j \in \mathbb{Z}. \quad (50)$$

Indeed we have in the same way:

$$V^{n+1}_j(v^M) = \frac{1}{\Delta x} \int_{I_j} \mathbf{1}_{\mathbb{R} \cup (x_n, +\infty【)}(x) \, dx \quad \forall j \in \mathbb{Z}. \quad (51)$$

And this will prove that $V^{n+1}_j = V^{n+1}_j(v^M)$ as desired. In the case when for all $j \in \mathbb{Z}$, $v^M_j \geq 0$, (or if for all $j \in \mathbb{Z}$, $v^M_j \leq 0$), the result comes from Lemma 3. It remains to treat the case when $(v^M_j)$ changes signs. We denote $v := v^M$ for simplicity.

Assume that $x_n \in [x_{j-1/2}, x_{j+1/2})$ (i.e., $V^M_k = 0$ for $k < j$, $V^M_k \in [0, 1)$, and $V^M_k = 1$ for $k > j$). We furthermore assume that $x_n \neq x_{j+1/2}$ (the case of $x_n = x_{j+1/2}$ can be treated in a similar way). In particular we have $V^M_{j-1} = V^M_{j-2}$ and $V^M_{j+1} = V^M_{j+2}$. Let
us show that the values \((V_{k}^{n+1}(v))_{k=j-1, j, j+1}\) are correctly computed by the modified UltraBee scheme. We first state the following Lemma:

**Lemma 8**

(i) \(V_{j+\frac{1}{2}}^{n,L/R} \in [\min(V_{j}^{n}, V_{j+1}^{n}), \max(V_{j}^{n}, V_{j+1}^{n})]\) (Consistency).

(ii) (Stability) \(V_{j}^{n} = V_{j-1}^{n} \) and \(v_{j} \geq 0 \Rightarrow V_{j}^{n+1} = V_{j}^{n}\).

(iii) (Stability) \(V_{j}^{n} = V_{j+1}^{n} \) and \(v_{j} \leq 0 \Rightarrow V_{j}^{n+1} = V_{j}^{n}\).

**Proof of Lemma 8**

Assertion (i) can be obtained as in [8].

(ii) If \(v_{j} = 0\), is immediate. If \(v_{j} > 0\), we notice that \(V_{j+\frac{1}{2}}^{n,L} = V_{j}^{n}\) because \(b_{j}^{+} = b_{j}^{+} = V_{j}^{n}\). On the other hand, if \(v_{j-1} > 0\), then \(V_{j+\frac{1}{2}}^{n,R} = V_{j-\frac{1}{2}}^{n,L} = V_{j}^{n}\) (using \(V_{j-1}^{n} = V_{j}^{n}\) and the consistency property). If otherwise \(v_{j-1} \leq 0\), then \(V_{j+\frac{1}{2}}^{n,R} \in \{V_{j}^{n}, V_{j-1}^{n}\}\) (see definition), hence \(V_{j+\frac{1}{2}}^{n,R} = V_{j}^{n}\).

(iii) the proof of this assertion is similar to (ii). \(\square\)

We come back to the Proof of Lemma 7. In the case \(v_{j} = 0\), we have \(V_{j}^{n+1}(v) = V_{j}^{n}\), which is the correct value (the characteristics do not evolve in \(I_{j}\)). If \(v_{j+1} > 0\), we already know from Sect. 2 that \(V_{j+1}^{n+1}(v)\) is correctly computed (we are in a subcase of \(v_{j} \geq 0, v_{j+1} \geq 0\)). The case when \(v_{j+1} < 0\) is similar. We can use the same arguments to see that \(V_{j+1}^{n+1}(v)\) is also correctly computed.

Now we assume that \(v_{j} > 0\) (the case when \(v_{j} < 0\) can be treated in a similar way), and study the different remaining cases.

Case 1: when \(v_{j-1} > 0\). We can also suppose that \(v_{j+1} < 0\) (otherwise, \((v_{k})_{k=j-1, j, j+1} \geq 0\) and this has already been treated).

We first have \(V_{j-1}^{n+1} = V_{j-1}^{n}\) (using Lemma 8(i)), the correct expected value.

Also \(V_{j}^{n+1} = V_{j}^{n} - v_{j}(V_{j+\frac{1}{2}}^{n,L} - V_{j-\frac{1}{2}}^{n,R})\), where \(V_{j+\frac{1}{2}}^{n,L}\) is computed as in Algorithm 1 (Sect. 2) for positive velocities, and where \(V_{j-\frac{1}{2}}^{n,R} = V_{j-\frac{1}{2}}^{n,L} = V_{j-1}^{n}\). Hence the computation of \(V_{j+1}^{n}\) is as in the case of positive velocities, and gives the correct expected value. Finally, \(V_{j+1}^{n+1} = V_{j+1}^{n}\) using Lemma 8 (iii).

Case 2: \(v_{j-1} < 0\). First, \(V_{j-1}^{n+1} = V_{j-1}^{n} - v_{j-1}(V_{j-\frac{1}{2}}^{n,L} - V_{j-\frac{1}{2}}^{n,R})\), where \(V_{j-\frac{1}{2}}^{n,L} = V_{j-1}^{n}\) (by definition in Algorithm 3), \(V_{j-\frac{1}{2}}^{n,R} \in [V_{j-1}^{n}; V_{j-2}^{n}] = \{V_{j-1}^{n}\}\) (by consistency), hence \(V_{j-1}^{n+1} = V_{j-1}^{n}\). Then, \(V_{j}^{n+1} = V_{j}^{n} - v_{j}(V_{j+\frac{1}{2}}^{n,L} - V_{j-\frac{1}{2}}^{n,R})\) where \(V_{j+\frac{1}{2}}^{n,L}\) has the flux definition with \(v_{j} > 0\), and \(V_{j-\frac{1}{2}}^{n,R}\) takes the value \(V_{j}^{n}\) (since \(V_{j}^{n} \neq V_{j+1}^{n}\) using the fact that \(x_{n} \neq x_{j-\frac{1}{2}}\)). Hence in the interval \(I_{j}\), the estimate of the fluxes are the same as in the case of positive velocities, and are thus correct (exact evolution of the average values locating the discontinuity position in \(I_{j} \) or \(I_{j+1}\)). Finally, we have only to check the value of \(V_{j+1}^{n+1}\) in the case \(v_{j+1} < 0\). In this case, \(V_{j+\frac{1}{2}}^{n,R} = V_{j+1}^{n}\) (by Lemma 8(ii)), and \(V_{j+\frac{1}{2}}^{n,L} = V_{j+1}^{n}\) (by Lemma 8(i)), hence \(V_{j+1}^{n+1} = V_{j+1}^{n}\).
Remark 15 Indeed we have proved a more precise result: if at some time \( t_n \) we have that \( \vartheta^S(t_n, \cdot) \) is a piece-wise constant function with all successive discontinuities separated by at least two entire intervals, and if (49) holds for \( j \in \mathbb{Z} \), then we have

\[
V_{j+1}^{n+1} = \frac{1}{\Delta x} \int_{I_j} \vartheta^S(t_{n+1}, x) \, dx \quad \forall j \in \mathbb{Z}.
\]

Remark 16 Several estimates of Sect. 2 can be extended here. In particular, under assumption (H1) only, the estimates of Lemma 1(i), (ii) and (v) hold true (for changing sign velocities).

Lemma 9 We assume (H1) and one of the (H5) assumptions. Let \( a, b \in \mathbb{R} \) be such that \( b - a \geq 2\Delta x \). Then for all \( t \geq 0 \), \( X_b^{M,S}(t) - X_a^{m,S}(t) \geq 2\Delta x \).

Proof If we assume (H5b) or (H5c) it is easy to see that \( \frac{d}{dt}(X_b^{M,S}(t) - X_a^{m,S}(t)) \geq 0 \), for a.e. \( t \geq 0 \), hence the result. Now assume (H5a). Suppose there exists \( \theta \geq 0 \) such that \( X_b^{M,S}(\theta) - X_a^{m,S}(\theta) \leq 2\Delta x \). By continuity there exists \( \tau \geq 0 \) such that \( X_b^{M,S}(\tau) - X_a^{m,S}(\tau) = 2\Delta x \) and

\[
x_b^{M,S}(t) - X_a^{m,S}(t) < 2\Delta x, \quad \text{for } t \in \text{a neighborhood } \mathcal{V}(\tau^+) \text{ of } \tau^+.
\]

Case 1. We first suppose that \( X_a^{m,S}(\tau) \in I_{j-1} \) for some \( j \in \mathbb{Z} \) (i.e., \( X_a^{m,S}(\tau) \) belongs to the interior of a mesh interval) and thus also \( X_b^{M,S}(\tau) \in I_{j+1} \). In particular \( \delta : t \to X_b^{M,S}(t) - X_a^{m,S}(t) \) is differentiable at \( t = \tau \) and necessarily we have \( \delta(\tau) \leq 0 \). Hence \( f_M(x_{j-1}) \geq f_M(x_{j+1}) \). Then

\[
f_M(x_{j-1}) - 2L\Delta x \leq f_M(x_{j+1}) \leq f_m(x_{j-1}) \leq f_M(x_{j-1}) - \varepsilon,
\]

and we get \( 2L\Delta x \geq \varepsilon \) which contradicts (H5a). Thus this case cannot occur.

Case 2. Now we suppose that \( X_a^{m,S}(\tau) = x_{j+\frac{1}{2}} \) for some \( j \in \mathbb{Z} \) (and thus \( X_b^{M,S}(\tau) = x_{j+\frac{1}{2}} \)). If the two characteristics \( X_a^{m,S}(\theta) \) and \( X_b^{M,S}(\theta) \) move such that \( X_a^{m,S}(\theta) \in I_j \) and \( X_b^{M,S}(\theta) \in I_{j+1} \) for \( \theta \in \mathcal{V}(\tau^+) \), then using (H5a) we get

\[
f_M(x_{j+1}) \leq f_m(x_j) \leq f_M(x_j) - \varepsilon.
\]

Since we also have \( f_M(x_{j+1}) \geq f_M(x_j) - L\Delta x \), we obtain

\[
f_M(x_j) - L\Delta x \leq f_M(x_j) - \varepsilon \leq f_M(x_j) - 2L\Delta x
\]

which leads to \( 2L \leq L \), a contradiction. Otherwise, if the two characteristics move in the same direction, we obtain a contradiction in the same way as in Case 1. \( \square \)
5.2 Proof of Theorem 4

We first define a prediction operator as follows. Let \( w \) be a real piece-wise constant and l.s.c. function. For \( x \in \mathbb{R} \), set
\[
\begin{align*}
  z^1_1 &= \sup\{z, \ z \leq x, \ w(z) \neq w(x)\} \in \left[-\infty, \infty\right[, \\
  z^2_2 &= \inf\{z, \ z \geq x, \ w(z) \neq w(x)\} \in \left]-\infty, \infty\right]
\end{align*}
\]
i.e. the closest left and right discontinuities of \( w \) to \( x \). Let \( j \) and \( k \) be such that
\[
\begin{align*}
  z^1_1 &\in \left]x_{j-1/2}, x_{j+1/2}\right[, \\
  z^2_2 &\in \left]x_{k-1/2}, x_{k+1/2}\right[.
\end{align*}
\]
Let us denote \( w(x^-) := \lim_{y \to x, \ y < x} w(y) \) and \( w(x^+) := \lim_{y \to x, \ y > x} w(y) \). Then set
\[
\begin{align*}
  \text{Pred}(w)(x) := \begin{cases} \\
  w((z^1_1)^-) & \text{if } w((z^1_1)^-) > w(x) > w((z^2_2)^+), \ k \in \{j+1, j+2\}, \ \\
  w((z^2_2)^+) & \text{if } w((z^1_1)^-) < w(x) < w((z^2_2)^+), \ k \in \{j+1, j+2\}, \ \\
  w(x) & \text{otherwise.}
\end{cases}
\end{align*}
\]

Remark 17 The above definition means that we set \( \text{Pred}(w)(x) = w((z^1_1)^-) \) in the case \( x \) belongs to a decreasing zone of \( w \) (for instance), surrounded by two discontinuities of \( w \) that are separated at most by one cell, but also such that the next right discontinuity \( z^2_2 \) is at least separated by two cells from the right discontinuity \( z^2_2 \) (see Fig. 3).

Then we define \( \vartheta^S(t,.,.) \) for all \( n \geq 0 \) by:
\[
\begin{align*}
  \vartheta^S(0,.,.) &:= v^P_0, \\
  \forall n \geq 0, \ \vartheta^S(t_{n+1},.,.) &= \text{Pred}(\text{Trunc}(w_{n+1})) \text{ where } w_{n+1} \text{ is as in (31)}.
\end{align*}
\]

We also define \( \vartheta^S \) as in (11) but starting from \( v^P_0 \), i.e.:
\[
\vartheta^S(t, x) := \min_{y \in [X^S_x(-t), X^S_x(-t)]} v^P_0(y), \ \forall t > 0, \ x \in \mathbb{R}.
\]

Now, we focus on the proof of Theorem 4 (i). We follow the proofs of Theorem 2 and 3. For a given piece-wise constant initial data \( v_0 \) (with discontinuities separated by at least \( 3\Delta x \)), it remains to prove that the following still holds—in a similar way as in Lemma 5.
Lemma 10  Under the assumptions of Theorem 4(i), we have

(i) \[ \forall n \geq 0, \quad \| \vartheta^S(t_n, \cdot) - \vartheta^x(t_n, \cdot) \|_{L^1(\mathbb{R})} \leq p(4e^{L_{tn}} - 1)TV(v_0)\Delta x \quad (53) \]

(ii) \[ \forall j \in \mathbb{Z}, \forall n \geq 0, \quad V^n_j = \frac{1}{\Delta x} \int_{I_j} \vartheta^x(t_n, x) \, dx. \quad (54) \]

Proof of Theorem 4  The proof of (i) follows by using (53) and previous estimates:

\[
\| V(t_n, \cdot) - \vartheta(t_n, \cdot) \|_{L^1(\mathbb{R})} \\
\leq \| V(t_n, \cdot) - \vartheta^x(t_n, \cdot) \|_{L^1(\mathbb{R})} + \| \vartheta^x(t_n, \cdot) - \vartheta^S(t_n, \cdot) \|_{L^1(\mathbb{R})} \\
+ \| \vartheta^S(t_n, \cdot) - \vartheta(t_n, \cdot) \|_{L^1(\mathbb{R})} \\
\leq TV(v_0)\Delta x + p(4e^{L_{tn}} - 1)TV(v_0)\Delta x + Ltne^{L_{tn}}TV(v_0)\Delta x \\
\leq (Lt_n + 4p)e^{L_{tn}}TV(v_0)\Delta x.
\]

Now to prove (ii), notice that under assumption (H5c), Eq. (4a) is reduced to an advection equation. In particular, as \( f_M \) is non-decreasing then the discontinuities never meet: we do not need any truncation or prediction step in the scheme. The proof of Theorem 4(ii) is similar to the proof of Theorem 1. \( \square \)

In order to prove Lemma 10, we first establish the following.

Lemma 11  Assume that \( v_0 \) satisfies assumption (H4) (with \( (A_i)_{i=2,\ldots,q} \) local minima).

(i) for all interval \( I \subset \mathbb{R}, \)

\[
\begin{cases} \\
\vartheta^S \uparrow \text{ on } I \Rightarrow \vartheta^x \uparrow \text{ on } I, \\
\vartheta^S \downarrow \text{ on } I \Rightarrow \vartheta^x \downarrow \text{ on } I, \\
\end{cases}
\]

(ii) If \( X^{M,S}_{A_i}(t_n) \) is a local minima of \( \vartheta^S(t_n, \cdot) \) \( (i = 2, \ldots, q) \), then it is also a local minima of \( \vartheta^x(t_n, \cdot) \), and we have \( \vartheta^x(t_n, y) = \vartheta^S(t_n, y) \left( = \vartheta^S(t_n, X^{M,S}_{A_i}(t_n)) \right) \) for all \( y \in [X^{m,S}_{A_i}(t_n), X^{M,S}_{A_i}(t_n)] \).

Proof  By Lemma 9, two discontinuities positions \( a_i \) and \( b_i \) limiting a given minimum \( A_i \) in \( v_0 \), initially separated by at least \( 2\Delta x \), stay at more than \( 2\Delta x \) in \( \vartheta^S(t_n, \cdot) \) and thus stay separated at least by one cell interval. In particular they cannot meet under our assumption.

Also since the operators \( Pred \) and \( Trunc \) do not modify the monotonicity and keep the minima values, we obtain that \( \vartheta^x(t_n, \cdot) \) will keep the monotonicity regions of \( \vartheta^S(t_n, \cdot) \) (as well as the minima regions of \( \vartheta^S(t_n, \cdot) \)). This proves both (i) and (ii). \( \square \)
**Remark 18** Note that a minima zone of \( \vartheta^{S}(t_{n}, .) \) can disappear. This happens only in the case the neighboring left or right maxima zones disappear. By the previous Lemma \( \vartheta^{z}(t_{n}, .) \) will have a similar property.

**Proof of Lemma 10(i)** Let \( J_{i} := [X_{A_{i}}^{M,S} (t_{n}), X_{A_{i+1}}^{m,S} (t_{n})] \). To show (53), by using Lemma 11(ii), it is sufficient to obtain the following bound

\[
\| \vartheta^{S}(t_{n}, .) - \vartheta^{z}(t_{n}, .) \|_{L^{1}(J_{i})} \leq p (4e^{L_{T_{n}}} - 1) TV(v_{0}, [A_{i}, A_{i+1}]) \Delta x
\]  

(the result will then follow by summation on \( i \)). It means that we need to show (53) in the particular case when \( v_{0} \not\sim^{r} \) on \([A_{1}, B_{1}]\) and \( v_{0} \not\sim^{c} \) on \([B_{1}, A_{2}]\). We can assume \( A_{1} = \infty \) and \( A_{2} = \infty \) to simplify.

Set \( \vartheta^{z,0} := \vartheta^{S} \). We define recursively the function \( \vartheta^{z,k} \) for \( k \geq 0 \) as follows. Let \( t_{n_{k}} \) be the first time where a prediction should be performed in the function \( \vartheta^{z, k-1} \) (i.e., two successive discontinuities in a decreasing or in an increasing region of \( \vartheta^{z, k-1}(t_{n_{k}}, .) \) are separated by less than two entire cell intervals). Then set (for \( k \geq 0 \))

\[
\vartheta^{z,k}(t, .) := \vartheta^{z,k-1}(t, .) \quad \text{for} \quad t < t_{n_{k}},
\]

\[
\vartheta^{z,k}(t_{n_{k}}, .) := \text{Pred}(\vartheta^{z,k-1}(t_{n_{k}}^{+}, .)),
\]

\[
\vartheta^{z,k}(t, x) := \min_{y \in [X_{X_{A_{i}}}^{M,S}(t_{n_{k}}^{-} - t), X_{X_{A_{i}}}^{m,S}(t_{n_{k}}^{+} - t)]} \vartheta^{z,k}(t_{n_{k}}, y) \quad \text{for} \quad t \geq t_{n_{k}} \text{ and } x \in \mathbb{R}.
\]

This means that \( \vartheta^{z,1} \) is the function where only the first occurring prediction in \( \vartheta^{z,0} = \vartheta^{S} \) is taken into account, \( \vartheta^{z,2} \) is the function where the two first prediction in \( \vartheta^{S} \) are taken into account, etc.

We obtain for \( k = 1, \ldots, p, \)

\[
\| \vartheta^{z,k}(t_{n}, .) - \vartheta^{z,k-1}(t_{n}, .) \|_{L^{1}} \leq (4e^{L_{T_{n}}} - 1) TV(v_{0}) \Delta x
\]  

(56)

Indeed, if \( t_{n} < t_{n_{k}} \), \( \| \vartheta^{z,k}(t_{n}, .) - \vartheta^{z,k-1}(t_{n}, .) \|_{L^{1}} = 0 \), and if \( t_{n} \geq t_{n_{k}} \), we obtain the bound (56) by using similar arguments as in the Proof of Lemma 5(i).

Also we note that \( \vartheta^{z,p}(t_{n}, .) \equiv \vartheta^{z}(t_{n}, .) \), because there are at most \( p \) prediction steps that can be done in \( \vartheta^{z}(t_{n}, .) \). Summing these bounds for \( k = 1, \ldots, p \) and by a triangular inequality this proves (55).

\( \square \)

**Proof of Lemma 10(ii)** The proof is obtained by a recursion argument on \( n \geq 0 \).

Lemma 7 shows that an isolated discontinuity of \( \vartheta^{S}(t_{n}, .) \), as long as it keeps separated from other discontinuity positions by at least two cell intervals, has its evolution correctly coded by Algorithm 3 for one time step. Also Lemma 9 implies that two discontinuities positions \( a_{i} \) and \( b_{i} \) limiting a given minimum \( A_{i} \) in \( v_{0} \) (and evolving as \( X_{a_{i}}^{m,S}(t) \) and \( X_{b_{i}}^{M,S}(t) \)) stay at more than \( 2 \Delta x \), and thus are separated at least by two cell intervals. Hence the problem of having discontinuity positions in \( \vartheta^{S} \) no more separated by two cell intervals can only come from maxima regions or monotonous regions of \( \vartheta^{S} \).

Then as in Lemma 5(ii) we can show that the cell averages of \( \text{Trunc}(w_{n+1}) \) are well coded by the scheme values \( V^{n+1,2} \) after Step (A) and Step (B).
Finally it remains to prove that the prediction step (C) corresponds to the application of prediction operator \( \text{Pred} \) on the function \( \text{Trunc}(w_{n+1}) \). The proof is very similar to the Proof of Lemma 5(ii) for the truncation step (i.e. a discontinuity position vanishes and the remaining discontinuity leads to a recomputation of average values).

\[ \square \]

6 Numerical tests

In this section, we apply Algorithms 2 and 3 to some examples. These tests show the numerical relevance of the method especially for the truncation step. The \( L^1 \)-error is computed by the formula:

\[
\text{error} \equiv \sum_j \Delta x \left| V^n_j - \frac{1}{\Delta x} \int_{I_j} \vartheta(t^n, x) dx \right|
\]

where \( (V^n_j) \) are the numerical values and \( \vartheta \) is the exact viscosity solution of (4). In all graphics the exact solution is represented with a continuous line whereas the numerical scheme values are represented with stars.

**Example 1** (piece-wise constant initial data) We consider the following Eikonal equation:

\[
\vartheta_t(t, x) + |\vartheta_x(t, x)| = 0, \quad t \geq 0,
\]

for \( x \in (-2, 2) \) and with periodic boundary conditions. Notice that we can take \( f_M = 1 \) and \( f_m = -1 \). The CFL condition is \( \frac{\Delta t}{\Delta x} \leq 1 \) (here we have chosen the CFL number to be \( \frac{\Delta t}{\Delta x} = 0.9 \)). The initial condition is defined as follows:

\[
\vartheta(0, x) = \begin{cases} 
2 & \text{if } x \in ]-1.6, -1[, \\
1.7 & \text{if } x \in [-1, 0.1[, \\
0.2 & \text{if } x \in [0.1, 0.6[, \\
1.2 & \text{if } x \in ]0.6, 1.2[, \\
0.7 & \text{if } x \in [1.2, 1.6[, \\
0 & \text{otherwise}.
\end{cases}
\]

In Fig. 5, we show the exact solution (continuous line) and the numerical values of Algorithm 2 (cross) at different times.

We follow the evolution of two local maxima until they disappear, in particular in the last two time steps: just before they disappear (c) and then just after (d). Notice that the scheme computes exactly the mean value of the solution far from critical situations. In fact the dynamics \( f_m \) and \( f_M \) are constant here, and the approximated characteristics \( X^M_x, S_x \) and \( X^m, S_x \) coincide with \( X^M_x \) and \( X^m_x \) respectively. This leads to an exact computation of the average values of \( \vartheta \equiv \vartheta^S \) by the scheme (except when discontinuities are too close).
Example 1 (piece-wise constant function) We consider the initial condition given by

\[ \vartheta(0, x) = \begin{cases} 
-x^2 + 1.5 & \text{if } x \in [-1, 1], \\
0 & \text{otherwise}. 
\end{cases} \]

The results are shown in Fig. 5 (a, b, c).

Example 2 (piece-wise continuous initial data) We still consider Eq. (57) with the initial condition given by

\[ \vartheta(0, x) = \begin{cases} 
x^2 + 0.7 & \text{if } x \in [-1, 1], \\
0 & \text{otherwise}. 
\end{cases} \]

The results are shown in Fig. 6.

Example 3 (two local maxima) Here we consider a piece-wise continuous initial data with two local maxima:

\[ \vartheta(0, x) = \begin{cases} 
-x^2 + 1.5 & \text{if } x \in [-1, 1], \\
0 & \text{otherwise}. 
\end{cases} \]

The results are shown in Fig. 7 (we still consider the Eq. (57)).

Remark 19 In practice, numerical tests show that when the initialization of the algorithm is done with a projection with mesh size \( \Delta x \) (instead of \( 3\Delta x \)), the error gets smaller (up to 10 times smaller).
Fig. 6 (Example 2) Evolution of a piece wise continuous function with one maximum, \# cells = 72, initialization of the algorithm using $v_0^P$. a Error = 0.076, $t = 0$. b Error = 0.047, $t = 0.55$. c Error = 0.020, $t = 0.85$. d Error = 0.055, $t = 0.95$

Fig. 7 (Example 3) Piece wise continuous function with two maxima, \# cells = 75. a Error = 0.22, $t = 0$. b Error = 0.08, $t = 0.24$. c Error = 0.05, $t = 0.48$

Table 1 (Example 4) Evolution of the error with the mesh size $\Delta x$, $CFL = 0.9$

<table>
<thead>
<tr>
<th>$\Delta x$</th>
<th>Error $\Delta t$</th>
<th>Truncation time</th>
<th># Cells</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.1</td>
<td>0.16</td>
<td>0.72</td>
<td>20</td>
</tr>
<tr>
<td>0.05</td>
<td>0.07</td>
<td>0.76</td>
<td>40</td>
</tr>
<tr>
<td>0.025</td>
<td>0.025</td>
<td>0.79</td>
<td>80</td>
</tr>
<tr>
<td>0.0125</td>
<td>0.0025</td>
<td>0.8</td>
<td>160</td>
</tr>
</tbody>
</table>
Fig. 8 (Example 5) Prediction steps in Algorithm 3. # cells = 40. a Error = 0.095, $t = 0.045$ (before prediction step). b Error = 0.0487, $t = 0.045$ (after prediction step). c Error = 0.035, $t = 0.4$ (before prediction step). d Error = 0.074, $t = 0.0$ (after prediction step). e Error = 0.012, $t = 0.0855$. f Error = 0.027, $t = 2.52$

Example 4 We consider the Eikonal equation (57) on $(-1, 1)$ but now with an initial condition composed of two discontinuities, as follows:

$$\vartheta(0, x) = \begin{cases} 1 & \text{if } x \in ]-0.7, 0.9[, \\ 0 & \text{otherwise.} \end{cases}$$

We see in Table 1 that the error is bounded by $2\Delta x$. 
Example 5 (Eikonal equation with varying velocity) In this example we deal with Algorithm 3 in order to illustrate the prediction step. We consider the following Eikonal equation:

$$\vartheta_t(t, x) + |x| \cdot |\vartheta_x(t, x)| = 0, \quad x \in (-1, 1),$$

with periodic boundary conditions. Here we take $f_M(x) = |x|$ and $f_m(x) = -|x|$. The initial condition is given by

$$\vartheta(0, x) = \begin{cases} 0.4 & \text{if } x \in (-0.8, -0.5], \\ 1 & \text{if } x \in [-0.5, 0.6], \\ 0.7 & \text{if } x \in [0.6, 0.7[, \\ 0.2 & \text{if } x \in [0.7, 0.8[, \\ 0 & \text{otherwise}. \end{cases}$$

Since $f_m$ and $f_M$ are not constant, $\vartheta$ and $\vartheta^S$ will differ. Results are shown in Fig. 8. In Fig. 8a, two critical cases of prediction appear simultaneously in the decreasing zone. The algorithm handles only a prediction for the right discontinuity (Fig. 8b). In Fig. 8c, a prediction step is again needed, and so on.

Appendix A: Definition of the approximated characteristics

We prove existence and uniqueness of the absolutely continuous solution $X_{a}^{M,S}$ of the differential equation:

$$\dot{X}_{a}^{M,S}(t) = f_{M}(X_{a}^{M,S}(t)) \ a.e \ t \geq 0, \quad X_{a}^{M,S}(0) = a, \quad (58a)$$

if $\exists t^* \geq 0$ s.t. $X_{a}^{M,S}(t^*) = x_j + \frac{1}{2}$, and $f_M(x_j) f_M(x_{j+1}) \leq 0$ then $X_{a}^{M,S}(t) = x_j + \frac{1}{2} \forall t \geq t^*$.

$$\text{If } f_M(x_j) f_M(x_{j+1}) > 0, \quad (58b)$$

We define recursively the characteristic as follows. Assume that $a \in [x_{j_0 - \frac{1}{2}}, x_{j_0 + \frac{1}{2}}]$ for some index $j_0$. We consider the case $f_M(x_{j_0}) \geq 0$ (the case $f_M(x_{j_0}) < 0$ being similar). We define $\tau_0 := 0$,

$$\tau_1 := \tau_0 + \frac{x_{j_0 + \frac{1}{2}} - a}{f_M(x_{j_0})}, \quad \text{if } f_M(x_{j_0}) > 0,$$

and for $k \geq 1$,

$$\tau_{k+1} := \tau_k + \frac{\Delta x}{f_M(x_{j_0+k})}, \quad \text{if } f_M(x_{j_0+k}) > 0,$$

(i.e., $\frac{\Delta x}{f_M(x_{j_0+k})}$ is the time needed for a characteristic to cross the interval $I_{j_0+k}$). Otherwise, if there exists a first index $k^* \geq 0$ such that $f_M(x_{j_0+k^*}) \leq 0$, then we
define \( \tau_{k+1} := +\infty \) and stop the iterations. Note that since \( f_M \) is Lipschitz, we have either \( \lim_{k \to \infty} \tau_k = +\infty \) (in this case set \( k^* = +\infty \)), or there exists \( k^* < +\infty \) such that \( \tau_{k+1} := +\infty \).

Now, \( t \in [\tau_k, \tau_{k+1}] \) and \( k < k^* \), we set

\[
\chi(t) := \chi(\tau_k) + (t - \tau_k)f_M(x_{j_0+k})
\]

(where \( \chi(\tau_0) = a \) and \( \chi(\tau_k) = x_{j_0+k-\frac{1}{2}} \) for \( k \geq 1 \), and if \( t \geq \tau_k^* \), we set

\[
\chi(t) = \chi(\tau_k^*).
\]

Then \( \chi(t) \) is a solution of (58).

In order to show the uniqueness of the solution of (58), let us assume, on the contrary, that there exists a first time \( t^* \geq 0 \) such that two solutions of (58a) may differ afterwards. The time \( t^* \) must be such that \( \chi(t^*) \) is on an interface: \( \exists j \in \mathbb{Z} \), \( \chi(t^*) = x_{j+\frac{1}{2}} \) (otherwise, inside an interval \( I_j \), we have a regular dynamics, which gives local uniqueness of the characteristics). So the characteristic \( \chi(t) \) is uniquely defined up to time \( t^* \).

In the case \( f_M(x_j)f_M(x_{j+1}) \leq 0 \), by definition we have \( \chi(t) = x_{j+\frac{1}{2}} \) for all \( t \geq t^* \), which gives uniqueness. Otherwise, in the case \( f_M(x_j)f_M(x_{j+1}) > 0 \), we have necessarily \( f_M(x_j) > 0 \) (we assume here, initially, that \( f_M(x_{j_0}) > 0 \)). Then the only absolutely continuous solution for \( t > t^* \) in a neighborhood of \( t^* \), is given by

\[
\chi(t) = \chi(t^*) + (t - t^*)f_M(x_{j+1}).
\]

This shows uniqueness.

**Appendix B: TV bounds**

**Lemma 12** Let \( v_0 \) be an l.s.c. function such that \( TV(v_0) < \infty \). We assume that

(i) \( x \to a^j_x \) and \( x \to b^j_x \) are non-decreasing, one-to-one functions from \( \mathbb{R} \) onto \( \mathbb{R} \) (for \( j = 1, 2 \)).

(ii) \( a^j_x \leq b^j_x \) for \( j = 1, 2 \) and \( x \in \mathbb{R} \).

(iii) there exists \( \delta \geq 0 \), such that,

\[
\forall x \in \mathbb{R}, \quad \max \left( \left| (a^2)^{-1}(x) - (a^1)^{-1}(x) \right|, \left| (b^2)^{-1}(x) - (b^1)^{-1}(x) \right| \right) \leq \delta
\]

(where \( (a^j)^{-1} \) and \( (b^j)^{-1} \) denote the reciprocical functions of \( a^j \) and \( b^j \) resp.).

Set

\[
v_j(x) := \min_{y \in [a^j_x, b^j_x]} v_0(y).
\]
Then

\[ \|v_1 - v_2\|_{L^1(\mathbb{R})} \leq 2\delta \ TV(v_0). \] (59)

**Proof** We first assume that \( a_x^2 = a_x^1 \), for all \( x \in \mathbb{R} \). First we establish

**Lemma 13** Assuming that \( a_x^2 = a_x^1 \), we have

\[ |v_2(x) - v_1(x)| \leq TV(v_0; [b_x^1; b_x^2]) \] (60)

where \([\alpha; \beta]\) denotes the interval \([\min(\alpha, \beta), \max(\alpha, \beta)]\).

**Proof** To prove (60), assume for instance the case \( b_x^1 \leq b_x^2 \), and consider \( z_1 \in [a_x^1, b_x^1] \) such that \( v_1(x) = v_0(z_1) \) and \( z_2 \in [a_x^1, b_x^2] \) such that \( v_2(x) = v_0(z_2) \). If the minimum for \( v_2 \) can be reached in \([a_x^1, b_x^1]\) then \( v_1(x) = v_2(x) \). Otherwise we have \( z_2 \in [b_x^1, b_x^2] \) and \( v_2(x) = v_0(z_2) < v_0(z_1) = v_1(x) \). Hence

\[
|v_2(x) - v_1(x)| = v_0(z_1) - v_0(z_2)
= v_0(z_1) - v_0(b_x^1) + v_0(b_x^1) - v_0(z_2)
\leq v_0(b_x^1) - v_0(z_2) \leq TV(v_0; [b_x^1, b_x^2]).
\]

The case when \( b_x^2 \leq b_x^1 \) is similar. \( \square \)

Now we establish the following.

**Lemma 14** There exists a positive real measure \( \mu \) such that \( \mu(\mathbb{R}) = TV(v_0) \) and \( TV(v_0; ] - \infty, \beta[) = \int_{y \in ]-\infty, \beta[} d\mu(y) \), for a.e \( \beta \in \mathbb{R} \).

**Proof** Let \( \tilde{v}_0 \) be defined by \( \tilde{v}_0(x) := \lim_{y \to x, y < x} v_0(y) \) for every \( x \in \mathbb{R} \) (i.e, \( \tilde{v}_0(x) = v_0(x^-) \)). Then \( \tilde{v}_0 \) is left-continuous, and there exists a positive measure \( \tilde{\mu} \) such that \( TV(\tilde{v}_0; ] - \infty, x[) = \tilde{\mu}(] - \infty, x[) \) for every \( x \in \mathbb{R} \). (This can be deduced for instance from [20]). We have also \( \tilde{\mu}(\{x\}) = |v_0(x^-) - v_0(x^+)| \), for every \( x \in \mathbb{R} \).

Also, since \( TV(v_0) < \infty \), \( v_0 \) admits at most a countable set of discontinuity points denoted \((a_n)_{n \geq 0}\). Let

\[ q_n := |v_0(a^-_n) - v_0(a_n)| + |v_0(a_n) - v_0(a^+_n)| - |v_0(a^-_n) - v_0(a^+_n)| \]

\( (q_n \geq 0) \) and

\[ \mu := \tilde{\mu} + \sum_{n \in \mathbb{N}} q_n \delta_{x=a_n} \]

where \( \delta_{x=a_n} \) is the dirac measure centered in \( a_n \). Then for \( x \notin \{a_n, n \in \mathbb{N}\} \), we have \( \mu(] - \infty, x[) = \tilde{\mu}(] - \infty, x[) + \sum_{a_n \prec x} q_n = TV(v_0; ] - \infty, x[) \). Passing to the limit \( x \to \infty \) we obtain \( \mu(\mathbb{R}) = TV(v_0) \). \( \square \)
We now come back to the Proof of Lemma 12. In particular we obtain from (60)

\[ |v_2(x) - v_1(x)| \leq \mu([b^1_x; b^2_x]), \quad \text{a.e. } x \in \mathbb{R}. \]

Then we have, using the Fubini Theorem:

\[
\int_{\mathbb{R}} |v_2(x) - v_1(x)| dx \leq \int_{x \in \mathbb{R}} \left( \int_{y \in \mathbb{R}} 1_{y \in [b^1_x; b^2_x]} d\mu(y) \right) dx
= \int_{y \in \mathbb{R}} \left( \int_{x \in \mathbb{R}} 1_{y \in [b^1_x; b^2_x]} dx \right) d\mu(y)
= \int_{y \in \mathbb{R}} |(b^2)^{-1}(y) - (b^1)^{-1}(y)| d\mu(y)
\leq \int_{y \in \mathbb{R}} \delta \ d\mu(y) \leq \delta \ TV(v_0).
\]

Now in the general case when \( a^2_x \neq a^1_x \), with the same arguments as in Lemma 13, we have

\[ |v_2(x) - v_1(x)| \leq TV(v_0; [a^1_x; a^2_x]) + TV(v_0; [b^1_x; b^2_x]). \quad (61) \]

Then both parts of the R.H.S. of (61) can be handled as before and we deduce (59). □

**Lemma 15** Let \( v_0 \) be an l.s.c. function with \( TV(v_0) < \infty \). We assume that for all \( x \in \mathbb{R} \), \( a_x \leq b_x \), and \( x \to a_x, x \to b_x \) are non-decreasing functions, and consider

\[ w(x) := \min_{y \in [a_x, b_x]} v_0(y). \]

We have

\[ TV(w) \leq TV(v_0). \]

**Proof** Let \( x_0 < x_1, \ldots < x_p \) be real numbers. We want to estimate

\[ \delta := \sum_{j=1}^{p} |w(x_j) - w(x_{j-1})| \]

For all \( j \), we define \( y_j \) as the smallest real number of \( [a_{x_j}, b_{x_j}] \) such that \( w(x_j) := \min_{[a_{x_j}, b_{x_j}]} v_0(y) = v_0(y_j) \). Let us prove that \( (y_j) \) is a non-decreasing sequence. It suffices to check that \( x_0 \leq x_1 \Rightarrow y_0 \leq y_1 \).

(a) In the case \( b_{x_0} \leq a_{x_1} \), we obtain \( y_0 \leq y_1 \) trivially.
(b) Otherwise, if $\min[a_{x_0}, b_{x_0}] v_0 = \min[a_{x_0}, a_{x_1}] v_0$, then $y_0 \in [a_{x_0}, a_{x_1}]$ and thus $y_0 \leq y_1$.

(c) Otherwise, we have $\min[a_{x_0}, b_{x_0}] v_0 = \min[a_{x_1}, b_{x_0}] v_0$. If the minimum $w(y_1) = \min[a_{x_1}, b_{x_0}] v_0$ is reached on $[b_{x_0}, b_{x_1}]$, then $y_0 \leq b_{x_0} \leq y_1$. If $w(y_1)$ is reached on $[a_{x_1}, b_{x_0}]$, then $y_0 = y_1$. Hence we have proved that $y_0 \leq y_1$ in all cases.

Then, by definition of $TV(v_0)$,

$$\delta = \sum_{j=1}^{\infty} |v_0(y_j) - v_0(y_{j-1})| \leq TV(v_0).$$

Taking the supremum over all non-decreasing sequences $(x_j)$, we obtain the desired result. \qed

Lemma 16 Let $v_0$ be a real valued function such that $TV(v_0) < \infty$, then

$$TV(v_0^P) \leq TV(v_0),$$

where $v_0^P$ is defined in (35).

Proof The number of discontinuity points of $v_0$ is of zero measure as $TV(v_0) < \infty$. It is clear that $|v_0(x + \Delta x) - v_0(x)| \leq TV(v_0; [x, x + \Delta x])$ for almost every $x \in \mathbb{R}$. Then we can write

$$TV(v_0^P) = \sum_{j \in \mathbb{Z}} |V_{j+1}^0 - V_j^0|$$

$$\leq \frac{1}{\Delta x} \sum_{j \in \mathbb{Z}} \int_{I_j} |v_0(x + \Delta x) - v_0(x)| dx$$

$$\leq \frac{1}{\Delta x} \sum_{j \in \mathbb{Z}} \int_{I_j} TV(v_0; [x, x + \Delta x]) dx$$

$$= \frac{1}{\Delta x} \sum_{j \in \mathbb{Z}} \int_{[-\frac{1}{2}, \frac{1}{2}]} TV(v_0; [y \Delta x + x_j, y \Delta x + x_{j+1}]) \Delta x dy$$

$$= \int_{[-\frac{1}{2}, \frac{1}{2}]} TV(v_0) \, dy = TV(v_0)$$

To invert the sum and the integral, we have used that for almost every $x \in \mathbb{R}$, $v_0$ is continuous at the points $(x + x_j)_{j \in \mathbb{Z}}$. \qed
Appendix C: Representation Lemma

In this section, we denote by $\vartheta^*$ the upper semi continuous (u.s.c.) envelope of a real valued function $\vartheta$. We also denote

$$\vartheta(B^-) := \lim_{y \to B, \ y < B} \vartheta(y), \quad \vartheta(B^+) := \lim_{y \to B, \ y > B} \vartheta(y).$$

We start with an elementary result related to the minimum of two viscosity solutions.

**Lemma 17** Let $v_0, v_{01}$ and $v_{02} : \mathbb{R} \to \mathbb{R}$ be l.s.c. functions. Let $\vartheta, \vartheta_1$ and $\vartheta_2$ be the l.s.c solutions of (4a) with initial data $v_0, v_{01}$ and $v_{02}$ respectively. If $v_0 = \min(v_{01}, v_{02})$ then for all $t \geq 0, x \in \mathbb{R}, \vartheta(t, x) = \min(\vartheta_1(t, x), \vartheta_2(t, x))$.

**Proof** Let $w = \min(\vartheta_1, \vartheta_2)$. It is easy to check that the function $w$ is l.s.c, and satisfies the initial condition $w(0, x) = v_0(x)$ in the sense of Definition 1(ii). Let $\phi$ be $C^1$-regular and $(t, x) \in \mathbb{R}^+ \times \mathbb{R}$ a minimum of $w - \phi$ with $w(t, x) = \vartheta_1(t, x)$ (the case $w(t, x) = \vartheta_2(t, x)$ being similar). Then $\vartheta_1 - \phi$ has also a minimum at $(t, x)$. Since $\vartheta_1$ is a viscosity solution, we obtain that $\phi$ satisfies (4a). Hence $w$ is a l.s.c. viscosity solution of (4a). By uniqueness of $\vartheta$, we obtain $w = \vartheta$. \hfill $\square$

Notice that the same arguments would not work for the maximum of two viscosity solutions instead of the minimum. We now give a representation formula for a viscosity solution in a particular case.

**Lemma 18** Let $v_0 : \mathbb{R} \to \mathbb{R}$ be a l.s.c function. We assume that there exists $B_1$ such that $v_0 \not\nearrow$ for $x < B_1$, and $v_0 \not\searrow$ for $x > B_1$, and $v_0(B_1) = \min(v_0(B_1^-), v_0(B_1^+))$. We define the functions:

$$v_{01}(x) := \begin{cases} v_0(x) & \text{if } x < B_1, \\ v_0(B_1^-) & \text{if } x = B_1, \quad \text{and} \\ v_0^*(B_1) & \text{if } x > B_1, \end{cases} \quad v_{02}(x) := \begin{cases} v_0^*(B_1) & \text{if } x < B_1, \\ v_0(B_1^+) & \text{if } x = B_1, \\ v_0(x) & \text{if } x > B_1. \end{cases}$$

Let $\vartheta_1$ (respectively $\vartheta_2$) be the l.s.c. viscosity solution of (4a) with initial condition $v_{01}$ (respectively $v_{02}$). Then $v_0 = \min(v_{01}, v_{02})$ and

$$\vartheta(t, x) := \min(\vartheta_1(t, x), \vartheta_2(t, x)), \quad t \geq 0, x \in \mathbb{R}$$

is the l.s.c. viscosity solution of (4a)–(4b). In particular, we have

$$\vartheta(t, x) = \min \left(v_{01}(X^M_x(-t)), v_{02}(X^m_x(-t))\right).$$

**Proof** It is easy to check that $v_0 = \min(v_{01}, v_{02})$. Then we apply Lemma 17 to obtain $\vartheta = \min(\vartheta_1, \vartheta_2)$. Let $I_x := [X^M_x(t), X^m_x(t)]$. We also have $\vartheta_1(t, x) = \inf_{y \in I_x} v_{01}(y) = v_{01}(X^M_x(t))$ as $v_{01}$ is an increasing function, and similarly $\vartheta_2(t, x) = v_{02}(X^m_x(t))$ as $v_{02}$ is decreasing. \hfill $\square$
References