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Superconvergence of Direct Discontinuous Galerkin Methods: Eigen‑structure Analysis Based on Fourier Approach

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This paper is dedicated to the memory of Professor Ching-Shan Chou.

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Abstract

This paper investigates superconvergence properties of the direct discontinuous Galerkin (DDG) method with interface corrections and the symmetric DDG method for difusion equations. We apply the Fourier analysis technique to symbolically compute eigenvalues and eigenvectors of the amplifcation matrices for both DDG methods with diferent coefficient settings in the numerical fluxes. Based on the eigen-structure analysis, we carry out error estimates of the DDG solutions, which can be decomposed into three parts: (i) dissipation errors of the physically relevant eigenvalue, which grow linearly with the time and are of order 2k for P^k ($k = 2, 3$) approximations; (ii) projection error from a special projection of the exact solution, which is decreasing over the time and is related to the eigenvector corresponding to the physically relevant eigenvalue; (iii) dissipative errors of non-physically relevant eigenvalues, which decay exponentially with respect to the spatial mesh size Δx . We observe that the errors are sensitive to the choice of the numerical flux coefficient for even degree P^2 approximations, but are not for odd degree P^3 approximations. Numerical experiments are provided to verify the theoretical results.

Keywords Direct discontinuous Galerkin (DDG) method with interface correction · Symmetric DDG method · Superconvergence · Fourier analysis · Eigen-structure

Mathematics Subject Classifcation 65M60 · 65M15

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1 Introduction

In this paper, we investigate superconvergence properties of the direct discontinuous Galerkin (DDG) method with interface corrections (DDGIC) [\[19\]](#page-20-0) and the symmetric DDG [[28](#page-21-0)] method for linear diffusion equations.

The DDG methods are a class of discontinuous Galerkin (DG) methods for solving dif-fusion problems. The original DDG method was proposed by Liu and Yan [[18](#page-20-1)], where a numerical flux concept of $\widehat{u_h}_x$ was introduced to approximate the solution's spatial derivative u_x at the element interface. Different from the local DG (LDG) method, where auxiliary variables are introduced for the solution's spatial derivatives, and the original equation is rewritten as a frst-order system, the DDG method is based on the direct weak formulation of difusion equations. The original DDG method sufers from the challenge of identifying suitable coefficients for higher-order (≥ 4) numerical fluxes and the accuracy loss on the nonuniform mesh. The DDGIC method proposed in [[19](#page-20-0)] modifed the original DDG method by adding interface correction terms to balance the solution and test function in the bi-linear form, which guarantees the optimal convergence and improves the capacity of the DDG method. It is the best solver so far for time-dependent difusion equations. The symmetric DDG method [[28](#page-21-0)] is another variation of the original DDG method by introducing the numerical flux for the derivative of the test function to carry out the $L^2(L^2)$ error estimate, resulting a more suitable solver for elliptic-type equations.

Superconvergence properties of DG and LDG methods for hyperbolic and parabolic problems have been intensively studied in the literature via diferent approaches, including treating the problem as an initial or boundary value problem $[1-4, 16]$ $[1-4, 16]$ $[1-4, 16]$ $[1-4, 16]$, establishing the negative norm estimate [\[14,](#page-20-5) [17,](#page-20-6) [27\]](#page-21-1), introducing special projections to decompose the error and manipulating with test functions in the weak formulation [\[7,](#page-20-7) [8](#page-20-7), [10–](#page-20-8)[12,](#page-20-9) [22](#page-20-10), [32](#page-21-2), [33](#page-21-3)], applying the Fourier analysis technique [\[13,](#page-20-11) [15](#page-20-12), [24](#page-21-4), [25](#page-21-5), [31](#page-21-6), [39](#page-21-7)], and constructing special correction functions [\[20,](#page-20-13) [21](#page-20-14), [30](#page-21-8)], etc. In recent years, the superconvergence of the DDG methods was studied for diffusion equations. The authors in [[6](#page-20-15)] proved that, under suitable choice of numerical fluxes, the DDG solution with P^k polynomial approximation is superconvergent of order $k + 2$ to the Gauss-Lobatto projection of the exact solution. The authors in [[38](#page-21-9)] carried out the superconvergence of moment errors for DDGIC and symmetric DDG methods via the Fourier analysis approach for P^2 polynomial approximations. The authors in $[23]$ $[23]$ $[23]$ investigated the superconvergence properties of the original DDG method and its variations (DDGIC, symmetric and nonsymmetric DDG methods) via the Fourier analysis approach for both P^2 and P^3 approximations. It is worth mentioning that $P³$ case is more challenging for the Fourier type analysis.

The Fourier analysis is a powerful technique to study the stability and error estimates for DG methods, especially when standard fnite element techniques can not be applied. Besides the superconvergence studies mentioned above, this technique was applied to provide a sufficient condition for the instability of "bad" schemes in [\[34\]](#page-21-11) and to demonstrate the optimal convergence in [\[35–](#page-21-12)[37](#page-21-13)], etc. Although the Fourier analysis is restricted to linear problems with periodic boundary conditions and uniform mesh, it can be used as a guidance to problems under general settings.

In this paper, we continue to study superconvergence properties of the DDGIC and symmetric DDG methods for one-dimensional linear difusion equation by the Fourier analysis approach based on the eigen-structure of the amplifcation matrix. Our work is motivated by the superconvergence properties of DDG methods at shifted Lobatto points in [[23](#page-21-10)] and is an extension of the superconvergence study via the eigen-structure

based the Fourier analysis for the DG and LDG methods [\[15](#page-20-12)] to DDG methods. We frst choose basis functions as Lagrange polynomials based on shifted Lobatto points and rewrite DDG fnite element methods as fnite diference schemes. Then we carry out the Fourier analysis and symbolically compute eigenvalues and the corresponding eigenvectors of the amplifcation matrices of the DDGIC and symmetric DDG methods. We consider the coefficients in numerical fluxes with both settings of $\beta_1 \neq \frac{1}{2k(k+1)}$ and $\beta_1 = \frac{1}{2k(k+1)}$ for P^k ($k = 2, 3$) polynomial approximations. We observe the following properties.

- The amplification matrices of the DDGIC and symmetric DDG methods are diagonalizable with $k + 1$ distinct eigenvalues, among which one is physically relevant and approximates the analytical wave propagation speed with the order of 2*k* in the dissipation error, while the others are non-physical and of order $\frac{1}{\Delta x^2}$ with a negative real coefficient.
- The amplification matrices of both DDG methods have $k + 1$ corresponding eigenvectors. For $\beta_1 \neq \frac{1}{2k(k+1)}$, the eigenvector corresponding to the physically relevant eigenvalue approximates the wave function with order $k + 1$ for P^2 polynomial approximations, and with order $k + 2$ for $P³$ polynomial approximations. For $\beta_1 = \frac{1}{2k(k+1)}$, it approximates the wave function with order $k+2$ for both P^2 and P^3 polynomial approximations.

Following the eigen-structure analysis of amplifcation matrices, we establish error estimates of the DDGIC and symmetric DDG methods, which can be decomposed into three parts. The frst part is the dissipation error of the physically relevant eigenvalue, which grows linearly with the time and is superconvergent of order $2k$ for P^k ($k = 2, 3$) with any admissible β_1 . The second part is the projection error related to the eigenvector corresponding to the physically relevant eigenvalue. This part of error is decreasing over the time and is superconvergent of order $k + 2$ for P^2 approximations with $\beta_1 = \frac{1}{12}$ and for P^3 approximations with any admissible β_1 . The error degrades to optimal $(k+1)$ -th order for P^2 approximations with $\beta_1 \neq \frac{1}{12}$. The third part is dissipative errors of non-physically relevant eigenvalues, which decay exponentially with respect to Δx . Therefore, the error between the numerical solution and the exact solution decreases with the time at the beginning, and is superconvergent of order $k + 2$ for P^2 case with $\beta_1 = \frac{1}{12}$ and P^3 case with any admissible β_1 , while it is only optimal of order $k + 1$ for P^2 case with $\beta_1 \neq \frac{1}{12}$. As time increases to $\mathcal{O}\left(\frac{1}{\Delta x^k}\right)$ Δ*xk*−²) for *P*² approximations with $\beta_1 = \frac{1}{12}$ and *P*³ approximations with any admissible β_1 , or to $\mathcal{O}\left(\frac{1}{\Delta x}\right)$ Δ*xk*−¹) (longer time simulation) for P^2 approximations with $\beta_1 \neq \frac{1}{12}$, the error grows linearly with the time, and is superconvergent of order $2k$. We also provide an alternative way to check the long-time behaviour of the numerical solution. Numerical experiments are provided to demonstrate the theoretical results.

The rest of the paper is organized as follows. We briefy review the scheme formulation of the DDGIC and symmetric DDG methods in Sect. [2.](#page-3-0) Section [3](#page-5-0) is devoted to the superconvergence study of both DDG methods with the Fourier analysis procedure presented in Sect. [3.1](#page-5-1), the eigen-structure analysis of amplifcation matrices carried out in Sect. [3.2,](#page-7-0) and error estimates shown in Sect. [3.3](#page-11-0). Numerical experiments are presented in Sect. [4](#page-14-0) to validate the theoretical results. Conclusions are given in Sect. [5](#page-19-0).

2 DDGIC and Symmetric DDG Methods

In this section, we present the algorithm formulation of the DDGIC and symmetric DDG methods for the one-dimensional linear difusion problem

$$
u_t - u_{xx} = 0, \quad x \in [0, 2\pi], \ t > 0 \tag{1}
$$

with the initial condition $u(x, 0) = \sin x$ and the periodic boundary condition. The exact solution is

$$
u(x,t) = e^{-t} \sin x.
$$
 (2)

To defne DDG methods for this model problem, we frst uniformly divide [0, 2π] into *N* cells with the mesh size $\Delta x = \frac{2\pi}{N}$. We denote the cell by $I_j = [x_{j-1/2}, x_{j+1/2}]$, where

$$
0 = x_{\frac{1}{2}} < x_{\frac{3}{2}} < \dots < x_{N + \frac{1}{2}} = 2\pi,
$$

and further denote the cell center by $x_j = \frac{1}{2}(x_{j-1/2} + x_{j+1/2})$, for $j = 1, \dots, N$. The finite approximation space is defned by

$$
\mathbb{V}_h^k := \{ v_h \in L^2[0, 2\pi] : v_h|_{I_j} \in P^k(I_j), \ j = 1, \cdots, N \},
$$

where $P^k(I_j)$ denotes the set of polynomials of degree up to *k* defined in the cell I_j .

For $v_h \in \mathbb{V}_h^k$, we denote by v_h^- and v_h^+ the left and right limits of v_h at the cell interface, respectively, and denote the jump and average of v_h at the cell interface as

$$
[\![v_h]\!] = v_h^+ - v_h^-, \quad \{\{v_h\}\} = \frac{v_h^+ + v_h^-}{2}.\tag{3}
$$

Now we are ready to defne DDGIC and symmetric DDG methods for [\(1](#page-3-1)).

2.1 DDG Method with Interface Correction

Before introducing the DDGIC method for solving the model [\(1\)](#page-3-1), we frst review the original DDG method [[18](#page-20-1)], which is defined as follows: find the solution $u_h \in \mathbb{V}_h^k$, such that for any test function $v_h \in \mathbb{V}_h^k$, we have

$$
\int_{I_j} (u_h)_i v_h dx - \widehat{(u_h)_x} (v_h)_{j+\frac{1}{2}}^- + \widehat{(u_h)_x} (v_h)_{j-\frac{1}{2}}^+ + \int_{I_j} (u_h)_x (v_h)_x dx = 0.
$$
 (4)

This weak formulation is obtained by multiplying both sides of the model [\(1](#page-3-1)) by test functions in \mathbb{V}_h^k , and performing integration by parts in the cell I_j . $\widehat{u_h}_{\lambda}$ is the so-called numerical flux to approximate the derivative of the solution $(u_h)_x$ at the cell interfaces $x_{j\pm\frac{1}{2}}$, for 2 $j = 1, \dots, N$, since $u_h \in \mathbb{V}_h^k$ is discontinuous at cell interfaces. $\widehat{u_h}_{\lambda}$ is uniquely defined at the cell interface as

$$
\widehat{(u_h)_x} = \beta_0 \frac{\llbracket u_h \rrbracket}{\Delta x} + \{ \{ (u_h)_x \} \} + \beta_1 \Delta x \llbracket (u_h)_{xx} \rrbracket + \beta_2 (\Delta x)^3 \llbracket (u_h)_{xxx} \rrbracket + \cdots, \tag{5}
$$

which involves the jump of the numerical solution, the average of derivative, as well as the jump of even-th order derivatives at the cell interface, and is consistent to u_x .

Although there exists a large group of admissible coefficient pairs (β_0, β_1) that ensures the stability and convergence of the DDG method, it is challenging to identify suitable higher order numerical flux coefficients; see $[18]$ $[18]$ for more details. To guarantee the optimal convergence and improve the capability of the DDG method, the DDGIC method [[19\]](#page-20-0) was thus introduced by adding interface correction terms to the original scheme ([4\)](#page-3-2) to balance the solution and test functions in the bi-linear form.

The DDGIC method for solving [\(1](#page-3-1)) is defined as follows: find the solution $u_h \in \mathbb{V}_h^k$, such that for any test function $v_h \in \mathbb{V}_h^k$, we have

$$
\int_{I_j} (u_h)_t v_h dx - \widehat{(u_h)_x} v_h \Big|_{j-\frac{1}{2}}^{j+\frac{1}{2}} + \int_{I_j} (u_h)_x (v_h)_x dx + \frac{(v_h)_x^+}{2} [[u_h]_{j+\frac{1}{2}} + \frac{(v_h)_x^+}{2} [[u_h]_{j-\frac{1}{2}}] = 0, \quad (6)
$$

where

$$
\widehat{(u_h)_x} v_h \Big|_{j-\frac{1}{2}}^{j+\frac{1}{2}} := \widehat{(u_h)_x} (v_h)_{j+\frac{1}{2}}^- \widehat{(u_h)_x} (v_h)_{j-\frac{1}{2}}^+.
$$

The numerical fux is given by

$$
\widehat{(u_h)_x} = \beta_0 \frac{\llbracket u_h \rrbracket}{\Delta x} + \{\{(u_h)_x\}\} + \beta_1 \Delta x \llbracket (u_h)_{xx} \rrbracket, \tag{7}
$$

involving only the jump of the solution, the average of the frst derivative, and the jump of the second-order derivative. Here jumps of higher order (≥ 4) derivatives are dropped off from (5) (5) (5) .

With a suitable coefficient pair (β_0, β_1) , the DDGIC method was proved to be stable and optimal accurate in [[19](#page-20-0)]. It is worth mentioning that for lower order piecewise constant $(k = 0)$ and linear $(k = 1)$ approximations, the second derivative jump term $\llbracket (u_h)_{vv} \rrbracket$ has no contribution to the numerical flux ([7\)](#page-4-0), and the DDGIC method degenerates to the classical interior penalty DG (IPDG) method [\[5](#page-20-16), [29](#page-21-14)]. For higher approximations $(k \ge 2)$, the DDGIC method has a few advantages over the IPDG method. The DDGIC solution satisfes strict maximum principle with at least third order of accuracy [[9](#page-20-17)], while only second order can be obtained for the IPDG method. The DDGIC solution is proved to be superconvergent on its approximation to the solution's spatial derivative u_x [\[38](#page-21-9)] with the Fourier analysis technique, while no such superconvergence result is observed for the IPDG method. In [[23](#page-21-10)], the DDGIC method is superconvergent of order $(k + 2)$ at shifted Lobatto points with both $k = 2$ and $k = 3$ polynomial approximations, while the IPDG method is superconvergent of order $(k + 2)$ with $P³$ polynomial approximations. For $P²$ approximation, the IPDG method is superconvergent of order $(k + 2)$ at the cell center, but is convergent with the optimal order of $(k + 1)$ at the other two Lobatto points.

2.2 Symmetric DDG Method

In this section, we present the symmetric DDG method [\[28](#page-21-0)], which is also a variation of the original DDG method. It introduces the concept of the numerical fux for the test function's derivative $(v_h)_x$ and is defined as follows: find the solution $u_h \in V_h^k$, such that for any test function $v_h \in \mathbb{V}_h^k$, we have

$$
\int_{I_j} (u_h)_t v_h dx - \widehat{(u_h)_x} v_h \Big|_{j-\frac{1}{2}}^{j+\frac{1}{2}} + \int_{I_j} (u_h)_x (v_h)_x dx + \widehat{(v_h)_x} [u_h]_{j+\frac{1}{2}} + \widehat{(v_h)_x} [u_h]_{j-\frac{1}{2}} = 0 \quad (8)
$$

with the numerical fluxes of the solution u_h and test function v_h given by

$$
\begin{cases} \n\widehat{(u_h)_x} = \beta_{0u} \frac{\llbracket u_h \rrbracket}{\Delta x} + \{ \{ (u_h)_x \} \} + \beta_1 \Delta x \llbracket (u_h)_{xx} \rrbracket, \\ \n\widehat{(v_h)_x} = \beta_{0v} \frac{\llbracket v_h \rrbracket}{\Delta x} + \{ \{ (v_h)_x \} \} + \beta_1 \Delta x \llbracket (v_h)_{xx} \rrbracket. \n\end{cases} \n\tag{9}
$$

In fact, it follows by summing up (8) over all cells I_j that

$$
\int_0^{2\pi} (u_h)_t v_h \, dx + \mathbb{B}(u_h, v_h) = 0 \tag{10}
$$

with the bi-linear form $\mathbb{B}(u_h, v_h)$ given by

$$
\mathbb{B}(u_h, v_h) = \sum_{j=1}^N \int_{I_j} (u_h)_x (v_h)_x dx + \sum_{j=1}^N \left(\widehat{(u_h)_x} [v_h] \mathbb{I} + \widetilde{(v_h)_x} [u_h] \mathbb{I} \right)_{j+\frac{1}{2}}.
$$

Clearly, $\mathbb{B}(u_h, v_h) = \mathbb{B}(v_h, u_h)$, i.e., the bi-linear form $\mathbb{B}(u_h, v_h)$ is symmetric.

Denote $\beta_0 = \beta_{0u} + \beta_{0v}$. It was proved in [[28](#page-21-0)] that a quadratic form satisfied by the coefficient pair (β_0, β_1) can lead to the admissible numerical flux ([9\)](#page-5-3) and guarantee the optimal accuracy. Similar to the DDGIC method, the symmetric DDG method also degenerates to the IPDG method with lower order $(k \leq 1)$ approximations. As shown in [[23](#page-21-10)], the symmetric DDG method is also superconvergent of order $(k + 2)$ at shifted Lobatto points with both $k = 2$ and $k = 3$ polynomial approximations.

3 Superconvergence Study via Eigen‑structure Analysis

In this section, we study the superconvergence properties of the DDGIC and symmetric DDG methods via the Fourier analysis approach based on the eigen-structure of the amplifcation matrices.

3.1 Fourier Analysis Procedure

In this section, we present in details the Fourier analysis procedure for the DDGIC and symmetric DDG methods.

We first present the details of rewriting the DDGIC scheme [\(6\)](#page-4-1) and the symmetric DDG scheme ([8\)](#page-5-2) as finite difference schemes. By choosing a local basis of $P^k(I_j)$, denoted as $\phi_j^l(x)$, $l = 1, \dots, k + 1$, we can express the numerical solution as

$$
u_h|_{I_j} = \sum_{l=1}^{k+1} u_j^l \phi_j^l(x), \quad x \in I_j.
$$
 (11)

After substituting ([11](#page-5-4)) into the DDGIC scheme [\(6\)](#page-4-1) and the symmetric DDG scheme ([8\)](#page-5-2), and inverting a local $(k + 1) \times (k + 1)$ mass matrix, the DDGIC method [\(6\)](#page-4-1) and the symmetric DDG method [\(8](#page-5-2)) can be rewritten in the form of

$$
\frac{\mathrm{d}u_j}{\mathrm{d}t} = A u_{j-1} + B u_j + C u_{j+1},\tag{12}
$$

where $u_j = (u_j^1, u_j^2, \dots, u_j^{k+1})$ \int_0^T , and *A*, *B*, and *C* are $(k + 1) \times (k + 1)$ constant matrices. They depend on the coefficients (β_0, β_1) related to the numerical fluxes ([7\)](#page-4-0) and [\(9](#page-5-3)).

In particular, as in [[23](#page-21-10)], to reveal the superconvergence properties of DDG methods at Lobatto points, the basis functions $\{\phi_j^l\}$ are chosen to be the Lagrange polynomials based on the following $k + 1$ shifted Lobatto points in the cell I_j :

$$
x_j^l = x_j + \frac{\zeta_l}{2} \Delta x, \quad l = 1, 2, \cdots, k+1,
$$

where $\{\zeta_l\}_{l=1}^{k+1}$ are the roots of the polynomial $(1 - x^2)P_k'(x) = 0$ with $P_k(x)$ being the Legendre polynomial of degree *k*. With such a basis, the coefficients of the solution u_h in the cell I_j , \mathbf{u}_j , are a vector of length $k + 1$ containing the values of the solution at these shifted Lobatto points in the cell I_j . In this way, the DDG schemes (6) (6) and (8) (8) become finite difference schemes. However, they are not standard fnite diference schemes, since each point in the group of $k + 1$ points belonging to the cell I_j obeys a different form. We refer to [[23](#page-21-10)] for explicit expressions of the matrices *A*, *B*, and *C* in ([12](#page-6-0)) for the DDGIC and symmetric DDG methods with P^2 and P^3 approximations.

Now we carry out the standard Fourier analysis technique to solve [\(12](#page-6-0)). It is worth mentioning that this analysis depends heavily on the assumption of the uniform mesh and periodic boundary conditions. Assume

$$
\mathbf{u}_j(t) = \hat{\mathbf{u}}(t)e^{\mathrm{i}x_j},\tag{13}
$$

where i is the imaginary unit satisfying $i^2 = -1$. It follows from substituting [\(13\)](#page-6-1) into ([12](#page-6-0)) that the coefficient vector \hat{u} satisfies the following ODE system:

$$
\frac{\mathrm{d}}{\mathrm{d}t}\hat{\mathbf{u}}(t) = G(\Delta x)\hat{\mathbf{u}}(t),\tag{14}
$$

where $G(\Delta x)$ is the amplification matrix, given by

$$
G(\Delta x) = Ae^{-i\Delta x} + B + Ce^{i\Delta x}
$$
 (15)

with the matrices *A*, *B*, *C* defined in ([12](#page-6-0)). If we denote the eigenvalues of *G* as $\lambda_1, \lambda_2, \dots, \lambda_{k+1}$, and the corresponding eigenvectors as $\tilde{V}_1, \tilde{V}_2, \cdots, \tilde{V}_{k+1}$, then the general solution of the ODE system [\(14\)](#page-6-2) is

$$
\hat{\mathbf{u}}(t) = a_1 e^{\lambda_1 t} \tilde{V}_1 + a_2 e^{\lambda_2 t} \tilde{V}_2 + \dots + a_{k+1} e^{\lambda_{k+1} t} \tilde{V}_{k+1},
$$
\n(16)

where the coefficients a_1, a_2, \dots, a_{k+1} are determined by the initial condition

$$
\hat{\mathbf{u}}(0) = \left(e^{\zeta_1 \Delta x/2}, e^{\zeta_2 \Delta x/2}, \cdots, e^{\zeta_{k+1} \Delta x/2}\right).
$$

Thus, the explicit expression of the coefficient vector can be written as

$$
\hat{\mathbf{u}}(t) = e^{\lambda_1 t} V_1 + e^{\lambda_2 t} V_2 + \dots + e^{\lambda_{k+1} t} V_{k+1}
$$
\n(17)

by letting $V_l = a_l \tilde{V}_l$, which, combining with [\(13\)](#page-6-1), yields the explicit expression of the DDG solution **u***^j* , and further helps to conduct the error estimate by comparing with the exact solution.

3.2 Eigen‑structure of the Amplifcation Matrix *G*

In this section, we analyze the eigen-structure of the amplifcation matrix *G* defned in ([15](#page-6-3)) obtained by the DDGIC and symmetric DDG methods with the basis functions taken as the Lagrange polynomials based on the shifted Lobatto points. It is worth emphasizing that the amplifcation matrix *G* depends on the choices of basis functions in the DDG scheme. However, the eigenvalues of *G* stay the same for diferent basis functions, since DG methods are independent of the choice of basis functions, while the eigenvectors are diferent according to diferent basis functions.

The amplifcation matrix *G* involves the matrices *A*, *B*, and *C* defned in [\(12\)](#page-6-0) which depend on the coefficients (β_0, β_1) given in the numerical flux ([7](#page-4-0)) for the DDGIC scheme and the coefficients ($\beta_0 = \beta_{0u} + \beta_{0v}$, β_1) in the numerical flux ([9](#page-5-3)) for the symmetric DDG scheme. We investigate both settings of coefficients with $\beta_1 \neq \frac{1}{2k(k+1)}$ and $\beta_1 = \frac{1}{2k(k+1)}$ to analyze P^2 and P^3 polynomial approximations. The coefficients settings used throughout this paper are listed in Table [1.](#page-7-1) It is worth mentioning that the results hold for other admissible coefficients. Moreover, it was investigated in $[23]$ $[23]$ $[23]$ that the errors of DDG methods stay the same for different choices of β_0 , while the errors are sensitive to β_1 for P^2 approximations. In particular, the error is superconvergent with $\beta_1 = \frac{1}{12} (\beta_1 = \frac{1}{2k(k+1)})$ for P^2 polynomial approximations, while the superconvergence property is not sensitive to the choice of β_1 for the P^3 case. We also refer to [\[6](#page-20-7), [23,](#page-21-10) [38\]](#page-21-9) for related studies regarding the dependence of the superconvergence property on β_1 and its independence of β_0 .

Proposition 1 (eigenvalues of *G*) *Consider solving the model problem* [\(1\)](#page-3-1) *with periodic boundary condition and uniform mesh using the DDGIC scheme* [\(6\)](#page-4-1) *or the symmetric DDG scheme* ([8](#page-5-2)) with P^k ($k = 2, 3$) polynomial approximations, when the basis functions are taken as the *Lagrange polynomials based on the shifted Lobatto points, and the coefficients* (β_0, β_1) *in numerical fuxes are set as in Table* [1.](#page-7-1) *The amplifcation matrix G defned in* ([15\)](#page-6-3) *is diagonalizable with k* + 1 *distinct eigenvalues, denoted as* $\lambda_1, \dots, \lambda_{k+1}$ *, among which* λ_1 *is the physically relevant eigenvalue*, *approximating* −1 *with dissipation error of order* 2*k*, *while the non*-*physically relevant eigenvalues* $\lambda_2, \cdots, \lambda_{k+1}$ *, are of order* $\frac{1}{\Delta x^2}$ with negative real coefficients.

Proof We carry out symbolic computations via Mathematica, and list the eigenvalues of *G* for the DDGIC and symmetric DDG methods in Tables [2](#page-8-0) and [3,](#page-8-1) respectively.

P^k	$\beta_1 \neq \frac{1}{2k(k+1)}$	$\beta_1 = \frac{1}{2k(k+1)}$
$k = 2$	$\beta_1 = \frac{1}{8}$	$\beta_1 = \frac{1}{12}$
λ_1	$-1 - \frac{\Delta x^4}{320} + \mathcal{O}(\Delta x^6)$	$-1 - \frac{\Delta x^4}{720} + \mathcal{O}(\Delta x^6)$
λ_2	$-\frac{24}{\Delta x^2} + \mathcal{O}(1)$	$-\frac{24}{\Delta x^2} + \mathcal{O}(1)$
λ_3	$-\frac{60}{\Delta x^2} + \mathcal{O}(1)$	$-\frac{60}{\Delta x^2} + \mathcal{O}(1)$
$k = 3$	$\beta_1 = \frac{1}{8}$	$\beta_1 = \frac{1}{24}$
λ_1	$-1 - 9.92 \times 10^{-6} \Delta x^6 + \mathcal{O}(\Delta x^8)$	$-1 - 9.92 \times 10^{-6} \Delta x^6 + \mathcal{O}(\Delta x^8)$
λ_2	$-\frac{49.22}{\Delta x^2} + \mathcal{O}(1)$	$-\frac{43.77}{\Delta x^2} + \mathcal{O}(1)$
λ_3	$-\frac{60}{\Delta x^2} + \mathcal{O}(1)$	$-\frac{60}{\Delta x^2} + \mathcal{O}(1)$
λ_4	$-\frac{460.78}{\Delta x^2} + \mathcal{O}(1)$	$-\frac{326.23}{\Delta x^2} + \mathcal{O}(1)$

Table 2 Symbolic analysis of *G*'s eigenvalues for the DDGIC method

Table 3 Symbolic analysis of *G*'s eigenvalues for the symmetric DDG method

P^k	$\beta_1 \neq \frac{1}{2k(k+1)}$	$\beta_1 = \frac{1}{2k(k+1)}$
$k=2$	$\beta_1 = \frac{1}{8}$	$\beta_1 = \frac{1}{12}$
λ_1	$-1 + \frac{\Delta x^4}{2880} + \mathcal{O}(\Delta x^6)$	$-1 - \frac{\Delta x^4}{720} + \mathcal{O}(\Delta x^6)$
λ_2	$-\frac{60}{\Delta x^2} + \mathcal{O}(1)$	$-\frac{60}{\Delta x^2} + \mathcal{O}(1)$
λ_3	$-\frac{12}{4x^2} + \mathcal{O}(1)$	$-\frac{12}{\Delta x^2} + \mathcal{O}(1)$
$k = 3$	$\beta_1 = \frac{1}{8}$	$\beta_1 = \frac{1}{24}$
λ_1	$-1 - 9.92 \times 10^{-6} \Delta x^6 + \mathcal{O}(\Delta x^8)$	$-1 - 9.92 \times 10^{-6} \Delta x^6 + \mathcal{O}(\Delta x^8)$
λ_2	$-\frac{31.26}{4a^2} + \mathcal{O}(1)$	$-\frac{41.60}{\Delta x^2} + \mathcal{O}(1)$
λ_3	$-\frac{60}{4x^2} + \mathcal{O}(1)$	$-\frac{60}{\Delta x^2} + \mathcal{O}(1)$
λ_4	$-\frac{1168.74}{\Delta x^2} + \mathcal{O}(1)$	$-\frac{878.40}{\Delta x^2} + \mathcal{O}(1)$

It follows from the results that for $k = 2, 3$, the eigenvalues of the amplification matrix *G* of both DDG methods satisfy

$$
\lambda_1 = -1 + \mathcal{O}(\Delta x^{2k}), \quad \lambda_l = -\frac{C}{\Delta x^2} + \mathcal{O}(1), \quad l = 2, \dots, k+1
$$

with both settings of $\beta_1 = \frac{1}{2k(k+1)}$ and $\beta_1 \neq \frac{1}{2k(k+1)}$ in numerical fluxes. Here *C* is a positive constant independent of Δ*x*.

According to Proposition [1](#page-7-2), the non-physically relevant eigenvalues $\{\lambda_l\}_{l=2}^{k+1}$ are negative real and of order $\frac{1}{\Delta x^2}$. Therefore, the corresponding terms in the explicit represen-tation [\(7](#page-6-4)) are damped out exponentially with respect to Δx over time, while the term with the physically relevant λ_1 dominates in the numerical solution. It is observed from the symbolic computation that the eigenvalues of the amplifcation matrices *G* for both DDG methods are real for $k = 2, 3$, though it is difficult to prove this fact.

Proposition 2 (eigenvectors of *G*) *With the same assumption as Proposition* [1,](#page-7-2) *denote the* $k + 1$ eigenvectors of G as V_1, V_2, \dots, V_{k+1} . Let $\|\cdot\|$ be any norm vector. Then,

• *for* P^2 approximations with $\beta_1 = \frac{1}{2k(k+1)} = \frac{1}{12}$, and for P^3 approximations with any *admissible* β_1 ,

$$
||V_1 - \hat{\mathbf{u}}(0)|| = O(\Delta x^{k+2}), \qquad ||V_l|| = O(\Delta x^{k+2}), \quad l = 2, \cdots, k+1;
$$

• *for* P^2 approximations with $\beta_1 \neq \frac{1}{2k(k+1)}$, $||V_1 - \hat{\mathbf{u}}(0)|| = \mathcal{O}(\Delta x^{k+1}), \qquad ||V_l|| = \mathcal{O}(\Delta x^{k+1}), \quad l = 2, \cdots, k+1.$

Proof We carry out symbolic computations via Mathematica, and list the eigenvectors of *G* for the DDGIC and symmetric DDG methods with P^2 polynomials in Table [4](#page-9-0) and with *P*3 polynomials in Table [5](#page-10-0), respectively. We obtain the following observations.

- For P^2 approximations with $\beta_1 = \frac{1}{2k(k+1)} = \frac{1}{12}$, and P^3 approximations with both settings of $\beta_1 = \frac{1}{2k(k+1)}$ and $\beta_1 \neq \frac{1}{2k(k+1)}$, the eigenvector V_1 corresponding to the physically relevant eigenvalue λ_1 approximates $\hat{\mathbf{u}}(0)$ in [\(17\)](#page-6-4) with order $k + 2$ at all the shifted Lobatto points. The non-physically relevant eigenvectors V_2, \dots, V_{k+1} are of order at least $k+2$ at all the shifted Lobatto points.
- For P^2 approximations with $\beta_1 \neq \frac{1}{2k(k+1)}$, the eigenvector V_1 approximates $\hat{\mathbf{u}}(0)$ with order $k + 2$ at the cell center and with order $k + 1$ at the other two shifted Lobatto points. The eigenvectors V_2, \dots, V_{k+1} are of order at least $k+1$ at all three shifted Lobatto points.

$\beta_1 \neq \frac{1}{2k(k+1)}$		$\beta_1 = \frac{1}{2k(k+1)}$	
DDGIC	Symmetric DDG	DDGIC	Symmetric DDG
$V_1 - \hat{\mathbf{u}}(0)$	$V_1 - \hat{\mathbf{u}}(0)$	$V_1 - \hat{\mathbf{u}}(0)$	$V_1 - \hat{\mathbf{u}}(0)$
$\frac{i\Delta x^3}{26} + \mathcal{O}(\Delta x^4)$	$\frac{i\Delta x^3}{48} + \mathcal{O}(\Delta x^4)$	$\frac{\Delta x^4}{2.880} + \mathcal{O}(\Delta x^5)$	$\frac{\Delta x^4}{2.880} + \mathcal{O}(\Delta x^5)$
$-\frac{\Delta x^4}{960} + \mathcal{O}(\Delta x^6)$	$\frac{\Delta x^4}{1.440} + \mathcal{O}(\Delta x^6)$	$-\frac{\Delta x^4}{5760}+\mathcal{O}(\Delta x^6)$	$-\frac{\Delta x^4}{5760}+\mathcal{O}(\Delta x^6)$
$-\frac{i\Delta x^3}{96}+\mathcal{O}(\Delta x^4)$	$-\frac{i\Delta x^3}{48}+\mathcal{O}(\Delta x^4)$	$\frac{\Delta x^4}{2.880} + \mathcal{O}(\Delta x^5)$	$\frac{\Delta x^4}{2.880} + \mathcal{O}(\Delta x^5)$
V_2	V_{2}	V_{2}	V_{2}
$-\frac{23\Delta x^4}{8640} + \mathcal{O}(\Delta x^5)$	$-\frac{13\Delta x^4}{3840}+\mathcal{O}(\Delta x^5)$	$-\frac{\mathrm{i}\Delta x^5}{1152}+\mathcal{O}(\Delta x^6)$	$-\frac{\mathrm{i}\Delta x^5}{512}+\mathcal{O}(\Delta x^6)$
$\frac{23\Delta x^4}{17280}+\mathcal{O}(\Delta x^6)$	$\frac{13\Delta x^4}{7680} + \mathcal{O}(\Delta x^6)$	$-\frac{\Delta x^6}{41\,472}+\mathcal{O}(\Delta x^7)$	$-\frac{\Delta x^6}{8192}+\mathcal{O}(\Delta x^7)$
$-\frac{23\Delta x^4}{8640}+\mathcal{O}(\Delta x^5)$	$-\frac{13\Delta x^4}{3\,840} + \mathcal{O}(\Delta x^5)$	$\frac{\mathrm{i}\Delta x^5}{1152}+\mathcal{O}(\Delta x^6)$	$\frac{\mathrm{i}\Delta x^5}{512}+\mathcal{O}(\Delta x^6)$
V_{3}	V_{3}	V_{3}	V_{3}
$-\frac{i\Delta x^3}{96}+\mathcal{O}(\Delta x^4)$	$-\frac{i\Delta x^3}{48}+\mathcal{O}(\Delta x^4)$	$-\frac{\Delta x^4}{2880}+\mathcal{O}(\Delta x^6)$	$-\frac{\Delta x^4}{2880}+\mathcal{O}(\Delta x^5)$
$-\frac{\Delta x^4}{3456} + \mathcal{O}(\Delta x^6)$	$-\frac{11\Delta x^4}{4\,608}+\mathcal{O}(\Delta x^6)$	$\frac{\Delta x^4}{5760} + \mathcal{O}(\Delta x^6)$	$\frac{\Delta x^4}{5760} + \mathcal{O}(\Delta x^6)$
$\frac{\mathrm{i}\Delta x^3}{96}+\mathcal{O}(\Delta x^4)$	$\frac{\mathrm{i}\Delta x^3}{48}+\mathcal{O}(\Delta x^4)$	$-\frac{\Delta x^4}{2880}+\mathcal{O}(\Delta x^6)$	$-\frac{\Delta x^4}{2880}+\mathcal{O}(\Delta x^5)$

Table 4 Symbolic analysis of G 's eigenvectors for P^2 approximations

Table 5 Symbolic analysis of

G's eigenvectors for

P approximations

The proof is complete based on these observations.

3.3 Error Estimates Based on the Eigen‑structure of *G*

In this section, we carry out error estimates based on the eigen-structure of the amplifcation matrix *G* discussed in Sect. [3.2](#page-7-0) and investigate superconvergence properties of the DDGIC and symmetric DDG methods.

Theorem 1 (error estimate) With the same assumption as Proposition [1,](#page-7-2) let $\mathbf{u}(T) =$ $\hat{\mathbf{u}}(0) \exp(i x_j - T)$ and $\mathbf{u}_h(T) = \hat{\mathbf{u}}(T) \exp(i x_j)$ be the point values of the exact solution and *numerical solutions at shift Lobatto points in the cell Ij* , *respectively*. *For T >* 0, *the error* $vector \varepsilon(T) = \mathbf{u}(T) - \mathbf{u}_h(T)$ *satisfies*

• *for* P^2 approximations with $\beta_1 = \frac{1}{12}$ and P^3 approximations with any admissible β_1 ,

$$
\|\epsilon(T)\| \leq C_1 T \Delta x^{2k} + C_2 \exp(-T) \Delta x^{k+2} + C_3 \exp\left(-\frac{CT}{\Delta x^2}\right) \Delta x^{k+2};\tag{18}
$$

• *for* P^2 approximations with $\beta_1 \neq \frac{1}{12}$,

$$
\|\epsilon(T)\| \leq C_1 T \Delta x^{2k} + C_2 \exp(-T) \Delta x^{k+1} + C_3 \exp\left(-\frac{CT}{\Delta x^2}\right) \Delta x^{k+1}.\tag{19}
$$

Here C, *C*₁, *C*₂, and *C*₃ are positive constants independent of Δx , and $\|\cdot\|$ can be any *vector norm*.

Proof It follows from [\(17\)](#page-6-4) that $\hat{\mathbf{u}}_0 = \sum_{l=1}^{k+1} V_l$ and

$$
\| \epsilon(T) \| = \| \mathbf{u}(T) - \mathbf{u}_h(T) \|
$$

\n
$$
= \| \exp(-T) \hat{\mathbf{u}}(0) - \hat{\mathbf{u}}(T)) \|
$$

\n
$$
= \left\| \exp(-T) \sum_{l=1}^{k+1} V_l - \sum_{l=1}^{k+1} \exp(\lambda_l T) V_l \right\|
$$

\n
$$
\leq \| (\exp(-T) - \exp(\lambda_1 T)) V_1 \| + |\exp(-T) | \left\| \sum_{l=2}^{k+1} V_l \right\| + \sum_{l=2}^{k+1} \| \exp(\lambda_l T) V_l \|
$$

\n
$$
\leq | (\exp(-T) - \exp(\lambda_1 T)) | \| V_1 \| + \exp(-T) \| \hat{\mathbf{u}}(0) - V_1 \| + \sum_{l=2}^{k+1} |\exp(\lambda_l T) | \| V_l \|,
$$

which completes the proof by combining with Propositions [1,](#page-7-2) [2](#page-9-1), and the fact that $||V_1||$ is of order 1 according to Proposition [2.](#page-9-1)

It can be seen from (18) (18) and (19) (19) that under the assumption of the uniform mesh, the errors of the DDGIC and symmetric DDG solutions for the model problem [\(1](#page-3-1)) can be decomposed as three parts.

- (i) Dissipation errors of physically relevant eigenvalues. This part of error grows linearly over time and is superconvergent of order 2*k*.
- (ii) Projection error ‖**u**[∗] [−] **^u**‖, where **u**[∗] is a special projection of the solution, defned by

$$
\mathbf{u}^*(T)|_{I_j} = P_h^* \mathbf{u}(T)|_{I_j} = \exp(i x_j - T) V_1, \quad j = 1, \cdots, N. \tag{20}
$$

This part of error is closely related to $||V_1 - \hat{u}(0)||$ via

$$
\|\mathbf{u}^* - \mathbf{u}\| = \|\exp(\mathrm{i}x_j - T)V_1 - \hat{\mathbf{u}}(0)\exp(\mathrm{i}x_j - T)\| = \exp(-T)\|\hat{\mathbf{u}}(0) - V_1\|,
$$

and is decreasing over the time. It follows from Proposition [2](#page-9-1) that such a projection approximates the exact solution at shifted Lobatto points with the superconvergent order $k + 2$ for P^2 approximations with $\beta_1 = \frac{1}{12}$ and P^3 approximations with any admissible β_1 , while with the optimal order $k + 1$ for P^2 approximations with $\beta_1 \neq \frac{1}{12}.$

(iii) Dissipation errors of non-physically relevant eigenvalues. This part of error decays exponentially with respect to Δx over the time.

Moreover, the numerical solution is much closer to the special projection of the exact solution ($\|\mathbf{u}^* - \mathbf{u}_h\| = O(\Delta x^{2k})$) than to the exact solution itself. In fact, similar to the proof of Theorem [1,](#page-11-3) we have

$$
\|\mathbf{u}^* - \mathbf{u}_h\| = \|\exp(\mathrm{i}x_j - T)V_1 - \hat{\mathbf{u}}(T)\exp(\mathrm{i}x_j)\|
$$

\n
$$
= \left\|\exp(-T)V_1 - \sum_{l=1}^{k+1} \exp(\lambda_l T)V_l\right\|
$$

\n
$$
\leq \|(\exp(-T) - \exp(\lambda_1 T))V_1\| + \sum_{l=2}^{k+1} \|\exp(\lambda_l T)V_l\|
$$

\n
$$
\leq C_1 T \Delta x^{2k} + C_2 \exp\left(-\frac{CT}{\Delta x^2}\right) \Delta x^{k+2},
$$

where *C*, C_1 , and C_2 are positive constants independent of Δx . It is worth mentioning that this paper focuses on the eigenvector analysis of this special projection, and its analytical form is subject to future investigation.

We now investigate the time evolution of the error between the DDG solutions and the exact solution based on the error estimates in Theorem [1.](#page-11-3)

- For the short time *T*, the second terms in (18) (18) and (19) (19) , which are related to the projection error, dominate. The error $\|\varepsilon\|$ decreases with the rate e^{-*T*} over the time and is superconvergent of order $k + 2$ for P^2 approximations with $\beta_1 = \frac{1}{12}$ and P^3 approximations with any admissible β_1 , while optimal of order $k + 1$ for P^2 approximations with $\beta_1 \neq \frac{1}{12}$.
- As *T* increases to $\mathcal{O}\left(\frac{1}{\Delta x^{k}}\right)$ Δ*xk*−²) for P^2 approximations with $\beta_1 = \frac{1}{12}$ and P^3 approximations with any admissible β_1 , or to $\mathcal{O}\left(\frac{1}{\Delta x^k}\right)$ Δ*xk*−¹ (longer time simulation) for P^2 approximations with $\beta_1 \neq \frac{1}{12}$, the first terms in ([18\)](#page-11-1) and ([19\)](#page-11-2) dominate. The error $||\boldsymbol{\epsilon}||$ grows linearly with the time and is superconvergent of order 2*k*.

It is usually challenging to check the long-time behavior of the DDG solutions numerically. We propose the following corollary as a way to numerically assess our theoretical results above.

Corollary 1 *Let* \mathbf{u}_h *be the numerical solution obtained by the DDGIC or symmetric DDG method with* P^k ($k = 2, 3$) approximations on uniform mesh for the model problem ([1](#page-3-1)). Let $T \geq t > 0$, and denote $\tilde{\epsilon}(T; t) = \mathbf{u}_h(T) - \mathbf{u}_h(t) \exp(-(T - t))$. Then,

$$
\|\tilde{\varepsilon}(T;t)\| = \|\mathbf{u}_h(T) - \mathbf{u}_h(t)\exp(-(T-t))\| \le C_1(T-t)\Delta x^{2k} + C_2 \exp\left(-\frac{Ct}{\Delta x^2}\right)\Delta x^{k+1},\tag{21}
$$

where C_1 *and* C_2 *are positive constants independent of* Δx *.*

Proof It follows from the explicit expression of the numerical solution in ([13](#page-6-1)) with [\(17\)](#page-6-4) as well as Propositions [1](#page-7-2) and [2](#page-9-1) that

$$
\|\mathbf{u}_{h}(T) - \mathbf{u}_{h}(t) \exp(-(T-t))\|
$$
\n
$$
= \left\|\sum_{l=1}^{k+1} \exp(\lambda_{l}T)V_{l} - \sum_{l=1}^{k+1} \exp(\lambda_{l}t - (T-t))V_{l}\right\|
$$
\n
$$
\leq |\exp(\lambda_{1}T) - \exp(\lambda_{1}t - (T-t))|\|V_{1}\| + \sum_{l=2}^{k+1} |\exp(\lambda_{l}T) - \exp(\lambda_{l}t - (T-t))|\|V_{l}\|
$$
\n
$$
\leq |\exp(\lambda_{1}(T-t)) - \exp(-(T-t))|\| \exp(\lambda_{1}t)\| \|V_{1}\| + C_{2} \exp\left(-\frac{Ct}{\Delta x^{2}}\right) \Delta x^{k+1}
$$
\n
$$
\leq C_{1}(T-t)\Delta x^{2k} + C_{2} \exp\left(-\frac{Ct}{\Delta x^{2}}\right) \Delta x^{k+1},
$$

where C_1 and C_2 are positive constants independent of Δx . Again, we have applied the fact that $||V_1||$ is of order 1 and $\{\lambda_l\}_{l=2}^{k+1}$ are negative real with order $\frac{1}{\Delta x^2}$.

It is worth emphasizing that [\(21\)](#page-13-0) holds for P^k ($k = 2, 3$) with any admissible β_1 , since we adopt the optimal order of $k + 1$ for $||V_l||$, $l = 2, \dots, k + 1$. In fact, for $t = \mathcal{O}(1)$, the second term on the right-hand side of (21) decays exponentially with respect to Δx . Then this term is damped out, and the first term on the right-hand side of (21) (21) (21) dominates, which grows linearly with $(T - t)$ and is superconvergent of order 2*k*.

We end this section with the relation between the error $\epsilon(T)$ in Theorem [1](#page-11-3) and $\tilde{\epsilon}(T;t)$ in Corollary [1](#page-13-1). Recall that the exact solution is $\mathbf{u}(T) = \hat{\mathbf{u}}(0) \exp(i x_j - T)$, then we have

$$
\|\epsilon(T)\| = \|\mathbf{u}(T) - \mathbf{u}_h(T)\|
$$

= $\|\mathbf{u}(t) \exp(-(T - t)) - \mathbf{u}_h(T)\|$
 $\leq \|\mathbf{u}_h(T) - \mathbf{u}_h(t) \exp(-(T - t))\| + |\exp(-(T - t))| \|\mathbf{u}(t) - \mathbf{u}_h(t)\|$
 $\leq \|\tilde{\epsilon}(T; t)\| + \|\epsilon(t)\|.$

For $t = \mathcal{O}(1)$ $t = \mathcal{O}(1)$ $t = \mathcal{O}(1)$, $\|\tilde{\epsilon}(T;t)\|$ grows linearly with *T* and is of order 2*k* by Corollary 1. According to Theorem [1](#page-11-3), $\|\boldsymbol{\epsilon}(t)\|$ is superconvergent of order $k + 2$ for P^2 case with $\beta_1 = \frac{1}{12}$ and P^3 case with any admissible β_1 , while it is optimal of order $k + 1$ for P^2 case with $\beta_1 \neq \frac{1}{12}$. We conclude that $\|\epsilon(T)\|$ will not grow in time until $T = \mathcal{O}\left(\frac{1}{\Delta x^k}\right)$ Δ*xk*−²) for P^2 case with $\beta_1 = \frac{1}{12}$ and *P*³ case with any admissible β_1 and until $T = \mathcal{O}\left(\frac{1}{\Delta x^k}\right)$ Δ*xk*−¹) for P^2 case with $\beta_1 \neq \frac{1}{12}$.

4 Numerical Results

In this section, we provide numerical experiments to demonstrate the theoretical results presented in Sect. [3](#page-5-0).

We numerically solve (1) (1) with both DDGIC and symmetric DDG methods for spatial discretization. For temporal discretization, we apply the third-order strong-stability-pre-serving (SSP) Runge-Kutta (RK) method [\[26\]](#page-21-15) for Example [1](#page-14-1) and the classical fourth-order RK method for Example [2](#page-17-0). To make the temporal error negligible comparing with the spatial error, we take $CFL = 0.001$ and set $\Delta t = CFL\Delta x^2$. We investigate different settings of coefficients (β_0, β_1) in the numerical fluxes for P^2 and P^3 polynomials. The coefficients (β_0, β_1) used in the numerical experiments are given in Table [1](#page-7-1) for both two examples.

Example 1 This example concerns the model problem ([1](#page-3-1)). We examine two types of error measures. One is $\epsilon(T) = \mathbf{u}(T) - \mathbf{u}_h(T)$, i.e., the regular error between the numerical solution and the exact solution. The other is $\tilde{\epsilon}(T;t) = \mathbf{u}_h(T) - \mathbf{u}_h(t) \exp(-(T-t))$ as discussed in Corollary [1.](#page-13-1) In this paper, we do not show the errors $\varepsilon(T)$ at shifted Lobatto points as they have been well documented in [\[23\]](#page-21-10). Instead, we show the time evolution of the regular errors $\varepsilon(T)$ for short-time interval. We use forty spatial meshes for P^2 approximation and twenty spatial meshes for $P³$ approximation. Figure [1](#page-14-2) plots the time evolution of the *L*² norm of $\epsilon(T)$ for $T \in [2, 20]$ in *semi-log* scale. It can be observed that the errors decay exponentially with respect to the time *T* as expected from Theorem [1,](#page-11-3) where the dominating term in $\epsilon(T)$ for short time is the project error, which is decreasing with the rate e^{-T} .

We then investigate the error measure $\tilde{\epsilon}(T; t)$ as an alternative way to check the long-time behaviour of the DDG solutions, as discussed in Corollary [1.](#page-13-1) We list the L^2 - and

Fig. 1 Time evolution of L^2 -norm of $\varepsilon(T)$ for the DDGIC (left) and symmetric DDG (right) methods. Forty spatial meshes for P^2 case and 20 spatial meshes for P^3 case

N		$\frac{1}{2k(k+1)}$ $\beta_1 \neq$			$\beta_1 =$ $\frac{2k(k+1)}{2k}$				
		L^2 -error	Order	L^{∞} -error	Order	L^2 -error	Order	L^{∞} -error	Order
$\tilde{\epsilon}(2;1)$	10	$4.64E - 05$		$6.55E - 05$		$2.13E - 0.5$		$3.01E - 05$	
	20	$2.91E - 06$	3.99	$4.11E - 06$	3.99	$1.30E - 06$	4.03	$1.84E - 06$	4.03
	40	$1.82E - 07$	4.00	$2.57E - 07$	4.00	$8.11E - 08$	4.01	$1.15E - 07$	4.01
	80	$1.14E - 08$	4.00	$1.61E - 08$	4.00	$5.06E - 09$	4.00	$7.16E - 09$	4.00
$\tilde{\epsilon}(3;2)$	10	$1.70E - 0.5$		$2.41E - 05$		$7.84E - 06$		$1.11E - 05$	
	20	$1.07E - 06$	3.99	$1.51E - 06$	3.99	$4.80E - 07$	4.03	$6.78E - 07$	4.03
	40	$6.70E - 08$	4.00	$9.47E - 08$	4.00	$2.98E - 08$	4.01	$4.22E - 08$	4.01
	80	$4.19E - 09$	4.00	$5.92E - 09$	4.00	$1.86E - 09$	4.00	$2.63E - 09$	4.00
$\tilde{\epsilon}(3;1)$	10	$3.41E - 05$		$4.82E - 05$		$1.57E - 05$		$2.22E - 05$	
	20	$2.14E - 06$	3.99	$3.03E - 06$	3.99	$9.59E - 07$	4.03	$1.36E - 06$	4.03
	40	$1.34E - 07$	4.00	1.89E-07	4.00	$5.96E - 08$	4.01	$8.43E - 08$	4.01
	80	8.37E-09	4.00	$1.18E - 08$	4.00	$3.72E - 09$	4.00	$5.26E - 09$	4.00

Table 6 The L^2 - and L^∞ -norms and orders of $\tilde{\varepsilon}(T; t)$ for the DDGIC method with P^2

Table 7 The L^2 -and L^∞ -norms and orders of $\tilde{\varepsilon}(T; t)$ for the DDGIC method with P^3

N		$\beta_1 \neq$							
		L^2 -error	Order	L^{∞} -error	Order	L^2 -error	Order	L^{∞} -error	Order
$\tilde{\epsilon}(2;1)$	10	$6.12E - 08$		$8.57E - 08$		$5.73E - 08$		$8.02E - 08$	
	20	$9.24E - 10$	6.05	$1.31E - 09$	6.04	$9.08E - 10$	5.98	$1.28E - 09$	5.96
	40	$1.43E - 11$	6.01	$2.02E - 11$	6.01	$1.42E - 11$	5.99	$2.01E - 11$	5.99
	60	$1.25E - 12$	6.00	$1.77E - 12$	6.00	$1.25E - 12$	6.00	$1.77E - 12$	6.00
$\tilde{\epsilon}(3;2)$	10	$2.25E - 08$		$3.15E - 08$		$2.11E - 08$		$2.95E - 08$	
	20	$3.40E - 10$	6.05	$4.81E - 10$	6.04	$3.34E - 10$	5.98	$4.72E - 10$	5.96
	40	$5.26E - 12$	6.01	$7.44E - 12$	6.01	$5.24E - 12$	5.99	$7.41E - 12$	5.99
	60	$4.61E - 13$	6.00	$6.52E - 13$	6.00	$4.61E - 13$	6.00	$6.51E - 13$	6.00
$\tilde{\epsilon}(3;1)$	10	$4.50E - 08$		$6.31E - 08$		$4.21E - 08$		$5.90E - 08$	
	20	$6.80E - 10$	6.05	$9.61E - 10$	6.04	$6.68E - 10$	5.98	$9.45E - 10$	5.96
	40	$1.05E - 11$	6.01	$1.49E - 11$	6.01	$1.05E - 11$	5.99	$1.48E - 11$	5.99
	60	$9.22E - 13$	6.00	$1.30E - 12$	6.00	$9.21E - 13$	6.00	$1.30E - 12$	6.00

 L^{∞} -norms of the errors $\tilde{\epsilon}(2; 1)$, $\tilde{\epsilon}(3; 2)$, and $\tilde{\epsilon}(3; 1)$ and their orders of accuracy in Tables [6,](#page-15-0) [7](#page-15-1), [8,](#page-16-0) and [9](#page-16-1) for the DDGIC and symmetric DDG methods with P^2 and P^3 approximations. Again we choose different coefficients in numerical fluxes. It can be observed that both DDG solutions can achieve 2*k*-th order of accuracy in the error measure $\|\tilde{\epsilon}(T;t)\|$ for *Pk* (*k* = 2, 3) approximations with both settings of $\beta_1 \neq \frac{1}{2k(k+1)}$ and $\beta_1 = \frac{1}{2k(k+1)}$ $\beta_1 = \frac{1}{2k(k+1)}$ $\beta_1 = \frac{1}{2k(k+1)}$ in numerical fluxes, as expected from Corollary 1. It is also observed that $\|\tilde{\epsilon}(3;1)\| \approx 2 \|\tilde{\epsilon}(3;2)\|$ $\|\tilde{\epsilon}(3;1)\| \approx 2 \|\tilde{\epsilon}(3;2)\|$ $\|\tilde{\epsilon}(3;1)\| \approx 2 \|\tilde{\epsilon}(3;2)\|$, which is consistent with Corollary 1 that the dominating term of

N		$\frac{1}{2k(k+1)}$ $\beta_1 \neq$			$\frac{1}{2k(k+1)}$ β_1 $=$				
		L^2 -error	Order	L^{∞} -error	Order	L^2 -error	Order	L^{∞} -error	Order
$\tilde{\epsilon}(2;1)$	10	$6.48E - 06$		$9.17E - 06$		$2.03E - 05$		$2.86E - 05$	
	20	$3.44E - 07$	4.24	$4.87E - 07$	4.24	$1.29E - 06$	3.98	$1.82E - 06$	3.97
	40	$2.06E - 08$	4.07	$2.91E - 08$	4.07	$8.08E - 08$	3.99	$1.14E - 07$	3.99
	80	$1.27E - 09$	4.02	$1.79E - 09$	4.02	$5.06E - 09$	4.00	$7.15E - 09$	4.00
$\tilde{\epsilon}(3;2)$	10	$2.39E - 06$		$3.37E - 06$		$7.45E - 06$		$1.05E - 05$	
	20	$1.27E - 07$	4.24	$1.79E - 07$	4.24	$4.74E - 07$	3.97	$6.70E - 07$	3.97
	40	$7.56E - 09$	4.07	$1.07E - 08$	4.07	$2.97E - 08$	3.99	$4.20E - 08$	3.99
	80	$4.68E - 10$	4.01	$6.61E - 10$	4.01	$1.86E - 09$	4.00	$2.63E - 09$	4.00
$\tilde{\epsilon}(3;1)$	10	$4.77E - 06$		$6.75E - 06$		$1.49E - 05$		$2.11E - 05$	
	20	$2.53E - 07$	4.24	$3.58E - 07$	4.24	$9.48E - 07$	3.97	$1.34E - 06$	3.97
	40	$1.51E - 08$	4.07	$2.14E - 08$	4.07	$5.95E - 08$	3.99	8.41E-08	3.99
	80	$9.34E - 10$	4.02	$1.32E - 09$	4.02	$3.72E - 09$	4.00	$5.26E - 09$	4.00

Table 8 The L^2 - and L^∞ -norms and orders of $\tilde{\varepsilon}(T; t)$ for the symmetric DDG method with P^2

Table 9 The L^2 - and L^∞ -norms and orders of $\tilde{\varepsilon}(T; t)$ for the symmetric DDG method with P^3

N		$\beta_1 \neq$							
		L^2 -error	Order	L^{∞} -error	Order	L^2 -error	Order	L^{∞} -error	Order
$\tilde{\epsilon}(2;1)$	10	$5.39E - 08$		$7.55E - 08$		$5.76E - 08$		$8.07E - 08$	
	20	$8.95E - 10$	5.91	$1.27E - 09$	5.90	$9.10E - 10$	5.98	$1.29E - 09$	5.97
	40	$1.41E - 11$	5.98	$2.00E - 11$	5.98	$1.42E - 11$	6.00	$2.01E - 11$	6.00
	60	$1.15E - 12$	6.20	$1.62E - 12$	6.20	$1.22E - 12$	6.07	$1.72E - 12$	6.07
$\tilde{\epsilon}(3;2)$	10	$1.98E - 08$		$2.78E - 08$		$2.12E - 08$		$2.97E - 08$	
	20	$3.29E - 10$	5.91	$4.66E - 10$	5.90	$3.35E - 10$	5.98	$4.73E - 10$	5.97
	40	$5.20E - 12$	5.98	$7.36E - 12$	5.98	$5.24E - 12$	6.00	$7.40E - 12$	6.00
	60	$4.22E - 13$	6.20	$5.96E - 13$	6.20	$4.47E - 13$	6.07	$6.33E - 13$	6.07
$\tilde{\epsilon}(3;1)$	10	$3.97E - 08$		$5.56E - 08$		$4.24E - 08$		$5.93E - 08$	
	20	$6.58E - 10$	5.91	$9.31E - 10$	5.90	$6.69E - 10$	5.98	$9.46E - 10$	5.97
	40	$1.04E - 11$	5.98	$1.47E - 11$	5.98	$1.05E - 11$	6.00	$1.48E - 11$	6.00
	60	$8.43E - 13$	6.20	$1.19E - 12$	6.20	$8.95E - 13$	6.07	$1.27E - 12$	6.07

 $\|\tilde{\epsilon}(T, t)\|$ in ([21\)](#page-13-0) grows linearly with *T* − *t* for *t* = $\mathcal{O}(1)$. Moreover, it follows from a simple check that e^{-1} $\|\tilde{\varepsilon}(2; 1)\| \approx \|\tilde{\varepsilon}(3; 2)\|$, which is consistent with the fact that the dominating term $\|\tilde{\epsilon}(T;t)\|$ is

$$
\exp(\lambda_1 t)(T-t)\Delta x^{2k} \approx e^{-t}(T-t)\Delta x^{2k},
$$

according to the proof of Corollary [1](#page-13-1).

We further compare the error measures $\varepsilon(T)$ and $\tilde{\varepsilon}(T; t)$. We get almost the same results for numerical fluxes with $\beta_1 \neq \frac{1}{2k(k+1)}$ and $\beta_1 = \frac{1}{2k(k+1)}$, and thus we only show the

Fig. 2 ε (2) (left) and $\tilde{\varepsilon}$ (2;1) (right) for the DDGIC (top) and symmetric DDG (bottom) methods with P^2 polynomials. *y*-axis denotes logarithmic scale of the errors

results obtained by $\beta_1 = \frac{1}{2k(k+1)}$. Figures [2](#page-17-1) and [3](#page-18-0) plot point values of $\varepsilon(2)$ and $\tilde{\varepsilon}(2;1)$ for the DDGIC and symmetric DDG methods with piecewise P^2 and P^3 polynomials. We take 20 points (shifted Lobatto points included) on each cell. It can be observed that the regular errors ε (2) of DDG solutions are highly oscillatory, while the errors $\tilde{\varepsilon}$ (2;1) are non-oscillatory. Moreover, the magnitude of $\tilde{\epsilon}(2,1)$ is much smaller than $\epsilon(2)$.

Example 2 This example considers the following convection-diffusion equation:

$$
u_t + (\alpha u)_x = u_{xx}, \quad x \in [0, 2\pi], \quad t > 0
$$
 (22)

with the initial condition $u(x, 0) = e^{\sin(x)/2}$ and periodic boundary conditions, where the variable coefficient $\alpha = 1 + \cos(x - t)/2$. The exact solution is

$$
u = e^{\sin(x-t)/2}.
$$

For the convection term $(au)_x$, the numerical flux is taken the upwind flux. We examine the error measure $\epsilon(T) = \mathbf{u}(T) - \mathbf{u}_h(T)$ and list the L^2 - and L^∞ - norms of $\epsilon(0.3)$ and their orders of accuracy in Tables [10](#page-18-1) and [11](#page-19-1) for the DDGIC and symmetric DDG methods with P^2 and P^3 approximations. For $\beta_1 = \frac{1}{2k(k+1)}$, the errors are superconvergent of order $(k + 2)$ for both P^2 and P^3 case. For $\beta_1 \neq \frac{1}{2k(k+1)}$, the errors are of order $(k + 1)$ for

Fig. 3 ε (2) (left) and $\tilde{\varepsilon}$ (2;1) (right) for the DDGIC (top) and symmetric DDG (bottom) methods with P^3 polynomials. *y*-axis denotes logarithmic scale of the errors

N		$\beta_1 \neq$ $2k(k+1)$			$2k(k+1)$				
		L^2 -error	Order	L^{∞} -error	Order	L^2 -error	Order	L^{∞} -error	Order
P^2	8	$1.54E - 03$		$4.95E - 03$		$4.36E - 04$		$1.22E - 03$	
	16	$1.83E - 04$	3.08	$6.40E - 04$	2.95	$1.85E - 0.5$	4.56	$5.05E - 0.5$	4.59
	32	$2.30E - 0.5$	2.99	$7.82E - 0.5$	3.03	$1.02E - 06$	4.19	$2.48E - 06$	4.35
	64	$2.92E - 06$	2.98	$9.73E - 06$	3.01	$6.11E - 08$	4.05	$1.33E - 07$	4.22
P^3	8	$5.49E - 05$		$2.22E - 04$		$1.99E - 05$		$3.43E - 05$	
	16	$1.84E - 06$	4.90	$7.26E - 06$	4.94	$6.86E - 07$	4.86	$1.57E - 06$	4.45
	32	5.87E-08	4.97	$2.32E - 07$	4.97	$2.21E - 08$	4.96	$5.66E - 08$	4.80
	48	7.79E-09	4.98	$3.07E - 08$	4.98	$2.95E - 09$	4.96	$6.95E - 09$	5.17

Table 10 The L^2 - and L^∞ -norms and orders of ε (0.3) for the DDGIC method

	\boldsymbol{N}	$\beta_1 \neq$ $2k(k+1)$		$2k(k+1)$					
		L^2 -error	Order	L^{∞} -error	Order	L^2 -error	Order	L^{∞} -error	Order
P^2	8	$2.07E - 03$		$6.84E - 03$		$4.45E - 04$		$1.60E - 03$	
	16	$3.12E - 04$	2.73	$1.11E - 03$	2.63	$1.99E - 0.5$	4.49	$6.72E - 0.5$	4.58
	32	$4.31E - 0.5$	2.85	$1.45E - 04$	2.93	$1.05E - 06$	4.24	$3.13E - 06$	4.43
	64	$5.67E - 06$	2.93	1.88E-05	2.95	$6.18E - 08$	4.09	$1.54E - 07$	4.35
P^3	8	$5.32E - 0.5$		$1.31E - 04$		$1.73E - 0.5$		$3.10E - 05$	
	16	$2.17E - 06$	4.61	$4.89E - 06$	4.74	5.47E-07	4.99	$1.31E - 06$	4.57
	32	7.35E-08	4.89	$1.64E - 07$	4.90	$1.70E - 08$	5.01	$4.39E - 08$	4.90
	48	$9.84E - 09$	4.96	$2.18E - 08$	4.97	$2.27E - 09$	4.96	$5.23E - 09$	5.24

Table 11 The L^2 - and L^∞ -norms and orders of ε (0.3) for the symmetric DDG method

 P^2 approximation and of order $(k + 2)$ for P^3 approximations. These results agree well with those in [[6](#page-20-15)].

5 Conclusion

In this paper, we discuss superconvergence properties of the DDGIC and symmetric DDG methods for the one-dimensional linear difusion equation. Under the assumption of the uniform mesh and periodic boundary conditions, we carry out the Fourier analysis for both DDG methods with P^2 and P^3 polynomials. We also investigate different choices of the coefficient pairs (β_0, β_1) in numerical fluxes.

We analyze the eigen-structure of amplifcation matrices associated with the Lagrange basis functions based on shifted Lobatto points and concludes that: (i) the eigenvalues are not sensitive to β_1 . The physically relevant eigenvalue approximates the value -1 with dissipation errors of order 2*k*. The non-physically relevant eigenvalues are negative real and of order $\frac{1}{\Delta x^2}$. The corresponding parts in the solution decay exponentially with respect to Δx . (ii) The eigenvectors are sensitive to β_1 for P^2 case. The eigenvector corresponding to the physically relevant eigenvalue approximates the wave function with the superconvergent order $k + 2$ for P^2 case with $\beta_1 = \frac{1}{12}$ and P^3 case with any admissible β_1 .

Based on the eigen-structure analysis of the amplification matrices, we establish error estimates of the DDG solutions which can be decomposed into three parts: (i) dissipation errors of physically relevant eigenvalues, which are superconvergent of order 2*k* and grow linearly with time. We also propose an error measure to verify this superconvergence; (ii) projection error, which is superconvergent of order $k + 2$ for P^2 polynomial with $\beta_1 = \frac{1}{12}$ and P^3 polynomial with any admissible β_1 ; (iii) dissipative errors of non-physically relevant eigenvalues, which decay exponentially with respect to Δ*x*.

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Compliance with Ethical Standards

Confict of Interest On behalf of all authors, the corresponding author states that there is no confict of interest. The authors have no relevant fnancial or non-fnancial interests to disclose.

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