

Well-balanced bicharacteristic-based scheme for two-layer shallow water flows including wet/dry fronts

M. Dudzinski, M. Lukáčová-Medvidová

14th conference on
HYPERBOLIC PROBLEMS: Theory Numerics and Applications
(HYP 2012)



Outline

1 Introduction

- Aim
- FVEG framework
- Two-layer shallow water equations

2 Numerical scheme

- Predictor step
- Corrector step
 - Flux discretization
 - Source discretization
 - Preserve positivity
 - Adaption at shoreline

3 Numerical results

Outline

1 Introduction

- Aim
- FVEG framework
- Two-layer shallow water equations

2 Numerical scheme

- Predictor step
- Corrector step
 - Flux discretization
 - Source discretization
 - Preserve positivity
 - Adaption at shoreline

3 Numerical results

Aim

aim: construct a scheme for the two-layer 2D shallow water equations

- in the FVEG framework
- positivity preserving
- handle wet/dry fronts
- well-balanced

Outline

1 Introduction

- Aim
- FVEG framework
- Two-layer shallow water equations

2 Numerical scheme

- Predictor step
- Corrector step
 - Flux discretization
 - Source discretization
 - Preserve positivity
 - Adaption at shoreline

3 Numerical results

FVEG framework

We consider hyperbolic equations with source terms, i.e. balance laws

$$w_t + \operatorname{div} f(w) = S(w, \nabla w, \nabla \sigma)$$

$$w_t + \sum_{k=1}^d A_k w_{x_k} = s(w, \nabla \sigma)$$

- σ a smooth scalar-valued function
- $f := (f_1, \dots, f_d)$ a smooth matrix-valued function
- $A_i := \frac{df_k}{dw} - \tilde{s}_k(w)$
- $\Omega \subseteq \mathbb{R}^d$ spatial domain

FVEG framework

The FVEG framework consists of two step

- corrector step
- predictor step

FVEG framework

corrector step (FV update)

FVEG framework

corrector step (FV update)

$$W_{i,j}^{n+1} = W_{i,j}^n - \frac{1}{|\Omega_{i,j}|} \int_{t_n}^{t_{n+1}} \int_{\partial\Omega_{i,j}} f(W^*) n + \frac{\Delta t}{|\Omega_{i,j}|} \int_{\Omega_{i,j}} S(W^*, \nabla W^*, \nabla \sigma) dt$$

- $W_{i,j}^n := \frac{1}{|\Omega_{ij}|} \int_{\Omega_{ij}} w(x, t) d^{(d)}\Omega_{ij}$

FVEG framework

corrector step (FV update)

$$W_{i,j}^{n+1} = W_{i,j}^n - \frac{\Delta t}{|\Omega_{i,j}|} \int_{\partial\Omega_{i,j}} f(W^*) n + \frac{\Delta t}{|\Omega_{i,j}|} \int_{\Omega_{i,j}} S(W^*, \nabla W^*, \nabla \sigma)$$

- $W_{i,j}^n := \frac{1}{|\Omega_{ij}|} \int_{\Omega_{ij}} w(x, t) d^{(d)}\Omega_{ij}$

FVEG framework

corrector step (FV update)

$$W_{i,j}^{n+1} = W_{i,j}^n - \frac{\Delta t}{|\Omega_{i,j}|} \int_{\partial\Omega_{i,j}} f(W^*) n + \frac{\Delta t}{|\Omega_{i,j}|} \int_{\Omega_{i,j}} S(W^*, \nabla W^*, \nabla \sigma)$$

- $W_{i,j}^n := \frac{1}{|\Omega_{ij}|} \int_{\Omega_{ij}} w(x, t) d^{(d)}\Omega_{ij}$

predictor step (Evolution operator)

$$W^* = E_{\Delta t/2} R W^n$$

- $E_{\Delta t/2}$ evolution operator
- R recovery operator (e.g. bilinear reconstruction)

FVEG framework

predictor step (Evolution operator ($E_{\Delta t/2}$))

FVEG framework

predictor step (Evolution operator ($E_{\Delta t/2}$))

$$\begin{aligned} W(P) = & \frac{1}{|S^{d-1}|} \int_{S^{d-1}} \sum_{j=1}^n r_\eta^j l_\eta^j \left\{ W(\tilde{Q}_j(\eta)) \right. \\ & + \left. \int_{t_s}^{t_e} s(W(Q_j(t, \eta)), \nabla \sigma(q_j(t, \eta))) + \sum_{k=1}^d \left(\partial_{\eta_k} \lambda_\eta^j I - \tilde{A}_k \right) W_{x_k}(Q_j(t, \eta)) dt \right\} d\eta \end{aligned}$$

- $q_j(t, \eta) := x_e - \nabla_\eta \lambda_\eta^j(t_e - t)$, $Q_j(t, \eta) := (q_j(t, \eta), t)^T$
- $\tilde{q}_j(\eta) := q_j(t_s, \eta)$, $\tilde{Q}_j(\eta) := Q_j(t_s, \eta)$
- $\tilde{A}_k := A_k(\tilde{W})$ linearized matrices
- $r_\eta^j, l_\eta^j, \lambda_\eta^j$ eigenstructure of $A(\eta) := \sum_{k=1}^d \eta_k A_k$, $\eta \in S^{d-1}$

FVEG framework

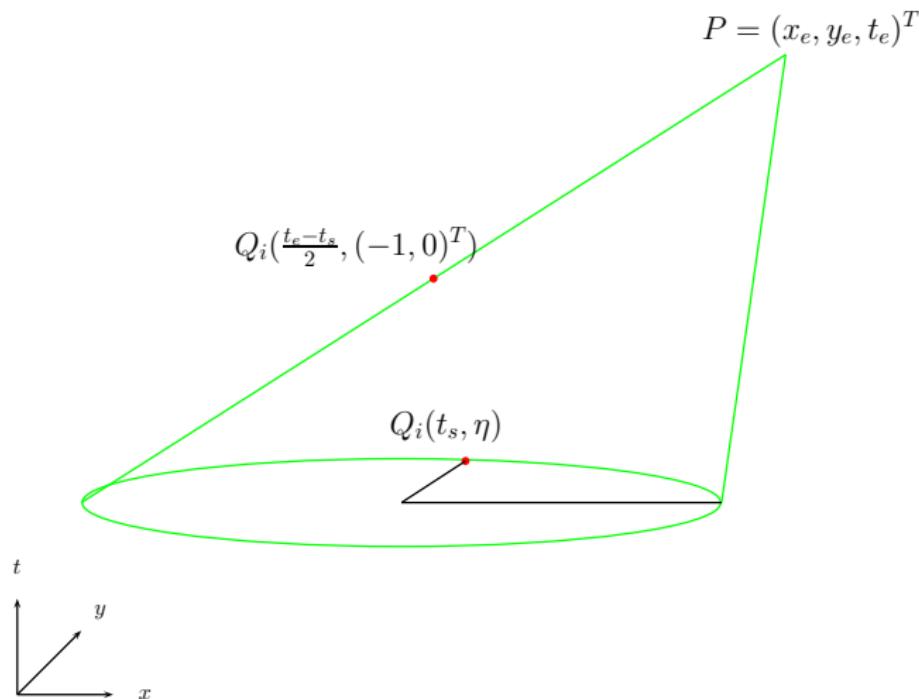


Abbildung: Bicharacteristic cone

Outline

1

Introduction

- Aim
- FVEG framework
- Two-layer shallow water equations

2

Numerical scheme

- Predictor step
- Corrector step
 - Flux discretization
 - Source discretization
 - Preserve positivity
 - Adaption at shoreline

3

Numerical results

Two-layer Shallow water equations

$$\left\{ \begin{array}{l} \partial_t h_1 + \operatorname{div}(h_1 \vec{u}_1) = 0, \\ \partial_t (h_1 \vec{u}_1) + \operatorname{div}(h_1 \vec{u}_1 \vec{u}_1^T) + gh_1 \nabla(h_1 + h_2 + b) + fh_1 \vec{u}_1^\perp = 0, \\ \partial_t h_2 + \operatorname{div}(h_2 \vec{u}_2) = 0, \\ \partial_t (h_2 \vec{u}_2) + \operatorname{div}(h_2 \vec{u}_2 \vec{u}_2^T) + gh_2 \nabla(rh_1 + h_2 + b) + fh_2 \vec{u}_2^\perp = 0, \end{array} \right. \quad (1)$$

- h_i height of i -th layer
- $\vec{u}_i := \begin{pmatrix} u_i \\ v_i \end{pmatrix}$ velocity of i -th layer
- $0 < r := \frac{\rho_1}{\rho_2} < 1$ density fraction
- $(.)^\perp$ ccw rotation by $\frac{\pi}{2}$

Two-layer Shallow water equations

$$\left\{ \begin{array}{l} \partial_t h_1 + \operatorname{div}(h_1 \vec{u}_1) = 0, \\ \partial_t (h_1 \vec{u}_1) + \operatorname{div}(h_1 \vec{u}_1 \vec{u}_1^T) + \frac{g}{2} \nabla(h_1^2) = -gh_1 \nabla(h_2 + b) - fh_1 \vec{u}_1^\perp, \\ \partial_t h_2 + \operatorname{div}(h_2 \vec{u}_2) = 0, \\ \partial_t (h_2 \vec{u}_2) + \operatorname{div}(h_2 \vec{u}_2 \vec{u}_2^T) + \frac{g}{2} \nabla(h_2^2) = -gh_2 \nabla(rh_1 + b) - fh_2 \vec{u}_2^\perp, \end{array} \right.$$

- h_i height of i -th layer
- $\vec{u}_i := \begin{pmatrix} u_i \\ v_i \end{pmatrix}$ velocity of i -th layer
- $0 < r := \frac{\rho_1}{\rho_2} < 1$ density fraction
- $(.)^\perp$ ccw rotation by $\frac{\pi}{2}$

Eigenstructure

characteristic polynomial

$$\begin{aligned} p(t, \eta) &= p_1(t, \eta) \cdot p_2(t, \eta) \\ &= \underbrace{(\eta^T \vec{u}_1 - t)(\eta^T \vec{u}_2 - t)}_{=:p_1(t, \eta)} \\ &\quad \underbrace{\left[((\eta^T \vec{u}_1 - t)^2 - \|\eta\|_2^2 g h_1) \right] \left[((\eta^T \vec{u}_2 - t)^2 - \|\eta\|_2^2 g h_2) \right] - \|\eta\|_2^4 r g^2 h_1 h_2}_{=:p_2(t, \eta)} \end{aligned}$$

Eigenstructure

characteristic polynomial

$$\begin{aligned} p(t, \eta) &= p_1(t, \eta) \cdot p_2(t, \eta) \\ &= \underbrace{(\eta^T \vec{u}_1 - t)(\eta^T \vec{u}_2 - t)}_{=:p_1(t, \eta)} \\ &\quad \underbrace{\left[((\eta^T \vec{u}_1 - t)^2 - \|\eta\|_2^2 g h_1) \left((\eta^T \vec{u}_2 - t)^2 - \|\eta\|_2^2 g h_2 \right) - \|\eta\|_2^4 r g^2 h_1 h_2 \right]}_{=:p_2(t, \eta)} \end{aligned}$$

- always four real roots $\lambda_{2/5} := \eta^T \vec{u}_{1/2}$ and $\lambda_{1/3}$, surface waves

Eigenstructure

characteristic polynomial

$$\begin{aligned}
 p(t, \eta) &= p_1(t, \eta) \cdot p_2(t, \eta) \\
 &= \underbrace{(\eta^T \vec{u}_1 - t)(\eta^T \vec{u}_2 - t)}_{=:p_1(t, \eta)} \\
 &\quad \underbrace{\left[((\eta^T \vec{u}_1 - t)^2 - \|\eta\|_2^2 g h_1) \right] \left[((\eta^T \vec{u}_2 - t)^2 - \|\eta\|_2^2 g h_2) \right] - \|\eta\|_2^4 r g^2 h_1 h_2}_{=:p_2(t, \eta)}
 \end{aligned}$$

- always four real roots $\lambda_{2/5} := \eta^T \vec{u}_{1/2}$ and $\lambda_{1/3}$, surface waves
- two possibly complex roots $\lambda_{4/6}$, interface waves

Hyperbolic region

Lemma

(1) *is hyperbolic* $\iff \forall \eta : p_2(t_{\max}(\eta), \eta) > 0.$

Eigenstructure

$$T := \frac{1}{3} \left(\left(\eta^T (\vec{u}_1 - \vec{u}_2) \right)^2 - g (h_1 + h_2) \right),$$

$$C_1 := T + g (h_1 + h_2) \geq 0,$$

$$C_2 := T^2 + \frac{4}{3} g^2 h_1 h_2 (1 - r) \geq 0,$$

$$C_3 := T^3 - 2g^2 h_1 h_2 \left[(2 + r)T + rg (h_1 + h_2) \right],$$

$$D := \sqrt{C_1 + \left(\sqrt{C_3^2 - C_2^3} + C_3 \right)^{1/3}} + \frac{C_2}{\left(\sqrt{C_3^2 - C_2^3} + C_3 \right)^{1/3}},$$

$$\kappa_{1/2} := \sqrt{3C_1 - D^2 \mp \frac{2g (h_1 - h_2) (\eta^T (\vec{u}_1 - \vec{u}_2))}{D}},$$

$$\lambda_1 = \frac{1}{2} \eta^T (\vec{u}_1 + \vec{u}_2) - \frac{1}{2} (D + \kappa_1),$$

$$\lambda_3 = \frac{1}{2} \eta^T (\vec{u}_1 + \vec{u}_2) + \frac{1}{2} (D + \kappa_2),$$

$$\lambda_4 = \frac{1}{2} \eta^T (\vec{u}_1 + \vec{u}_2) - \frac{1}{2} (D - \kappa_1),$$

$$\lambda_6 = \frac{1}{2} \eta^T (\vec{u}_1 + \vec{u}_2) + \frac{1}{2} (D - \kappa_2).$$

Hyperbolic region

Lemma

(1) *is hyperbolic* $\iff \forall \eta : \Im(D) = 0, D \neq 0.$

Steady states

we consider solutions constant along streamlines, i.e.

$$\left(\partial_t + \nabla^T \vec{u}_i \right) h_i = 0, \quad \left(\partial_t + \nabla^T \vec{u}_i \right) \vec{u}_i = 0, \quad i = 1, 2$$

Steady states

we consider solutions constant along streamlines, i.e.

$$\left(\partial_t + \nabla^T \vec{u}_i \right) h_i = 0, \quad \left(\partial_t + \nabla^T \vec{u}_i \right) \vec{u}_i = 0, \quad i = 1, 2$$

then (1) rewrites to ($h_i \neq 0$)

$$\begin{cases} \operatorname{div}(\vec{u}_1) = \operatorname{div}(\vec{u}_2) = 0, \\ g\nabla\varepsilon = -f\vec{u}_1^\perp, \\ g\nabla\tilde{\varepsilon} = -f\vec{u}_2^\perp, \end{cases} \implies \text{geostrophic equilibrium}$$

$\varepsilon := h_1 + h_2 + b$ and $\tilde{\varepsilon} := rh_1 + h_2 + b$ are locally one-dimensional

Steady states

we consider solutions constant along streamlines, i.e.

$$\left(\partial_t + \nabla^T \vec{u}_i \right) h_i = 0, \quad \left(\partial_t + \nabla^T \vec{u}_i \right) \vec{u}_i = 0, \quad i = 1, 2$$

then (1) rewrites to ($h_i \neq 0$)

$$\begin{cases} \operatorname{div}(\vec{u}_1) = \operatorname{div}(\vec{u}_2) = 0, \\ g\nabla\varepsilon = -f\vec{u}_1^\perp, \\ g\nabla\tilde{\varepsilon} = -f\vec{u}_2^\perp, \end{cases} \implies \text{geostrophic equilibrium}$$

$\varepsilon := h_1 + h_2 + b$ and $\tilde{\varepsilon} := rh_1 + h_2 + b$ are locally one-dimensional

$$\vec{u}_1 = \vec{u}_2 = 0 \Rightarrow \nabla\varepsilon = \nabla\tilde{\varepsilon} = 0 \implies \text{lake at rest}$$

Outline

1 Introduction

- Aim
- FVEG framework
- Two-layer shallow water equations

2 Numerical scheme

- Predictor step
- Corrector step
 - Flux discretization
 - Source discretization
 - Preserve positivity
 - Adaption at shoreline

3 Numerical results

Predictor step

for prediction rewrite system in primitive variables

Predictor step

for prediction rewrite system in primitive variables

$$V_t + A_1 V_x + A_2 V_y = s(\nabla b, V),$$

$$V = \begin{pmatrix} \varepsilon \\ \vec{u}_1 \\ \omega \\ \vec{u}_2 \end{pmatrix}, \quad A_1 = \begin{pmatrix} u_1 & \varepsilon - \omega & 0 & u_2 - u_1 & \omega - b & 0 \\ g & u_1 & 0 & 0 & 0 & 0 \\ 0 & 0 & u_1 & 0 & 0 & 0 \\ 0 & 0 & 0 & u_2 & \omega - b & 0 \\ rg & 0 & 0 & (1-r)g & u_2 & 0 \\ 0 & 0 & 0 & 0 & 0 & u_2 \end{pmatrix},$$

$$s = \begin{pmatrix} \vec{u}_2^T \nabla b \\ -f \vec{u}_1^\perp \\ \vec{u}_2^T \nabla b \\ -f \vec{u}_2^\perp \end{pmatrix}, \quad A_2 = \begin{pmatrix} v_1 & 0 & \varepsilon - \omega & v_2 - v_1 & 0 & \omega - b \\ 0 & v_1 & 0 & 0 & 0 & 0 \\ g & 0 & v_1 & 0 & 0 & 0 \\ 0 & 0 & 0 & v_2 & 0 & \omega - b \\ 0 & 0 & 0 & 0 & v_2 & 0 \\ rg & 0 & 0 & (1-r)g & 0 & v_2 \end{pmatrix}.$$

where $\omega := h_2 + b$, $\varepsilon := h_1 + \omega$

Predictor step

recall ($d = 2, n = 6$ now)

$$V(P) = \frac{1}{|S^{d-1}|} \int_{S^{d-1}} \sum_{j=1}^n r_\eta^j l_\eta^j \left\{ V(\tilde{Q}_j(\eta)) + \int_{t_s}^{t_e} s(V(Q_j(t, \eta)), \nabla \sigma(q_j(t, \eta))) + \sum_{k=1}^d \left(\partial_{\eta_k} \lambda_\eta^j I - \tilde{A}_k \right) V_{x_k}(Q_j(t, \eta)) dt \right\} d\eta$$

Predictor step

recall ($d = 2, n = 6$ now)

$$V(P) = \frac{1}{|S^{d-1}|} \int_{S^{d-1}} \sum_{j=1}^n r_\eta^j \dot{r}_\eta^j \left\{ V(\tilde{Q}_j(\eta)) + (t_e - t_s) \left(s(V(\tilde{Q}_j(\eta)), \nabla \sigma(\tilde{q}_j(\eta))) + \sum_{k=1}^d \left(\partial_{\eta_k} \lambda_\eta^j I - \tilde{A}_k \right) v_{x_k}(\tilde{Q}_j(\eta)) \right) \right\} d\eta$$

- time integral: rectangle rule at $t = t_s$

Predictor step

recall ($d = 2, n = 6$ now)

$$V(P) = \frac{1}{|S^{d-1}|} \int_{S^{d-1}} \sum_{j=1}^n r_\eta^j l_\eta^j \left\{ V(\tilde{Q}_j(\eta)) + (\textcolor{red}{t_e} - \textcolor{red}{t_s}) \left(s(V(\tilde{Q}_j(\eta)), \nabla \sigma(\tilde{q}_j(\eta))) + \sum_{k=1}^d \left(\partial_{\eta_k} \lambda_\eta^j I - \tilde{A}_k \right) v_{x_k}(\tilde{Q}_j(\eta)) \right) \right\} d\eta$$

- time integral: rectangle rule at $t = t_s$
- η integral:

- parametrize $\eta(\theta) := \begin{pmatrix} \cos(\theta) \\ \sin(\theta) \end{pmatrix} \Rightarrow \int_{S^1} (\cdot) d\eta = \int_0^{2\pi} (\cdot) d\theta$

Predictor step

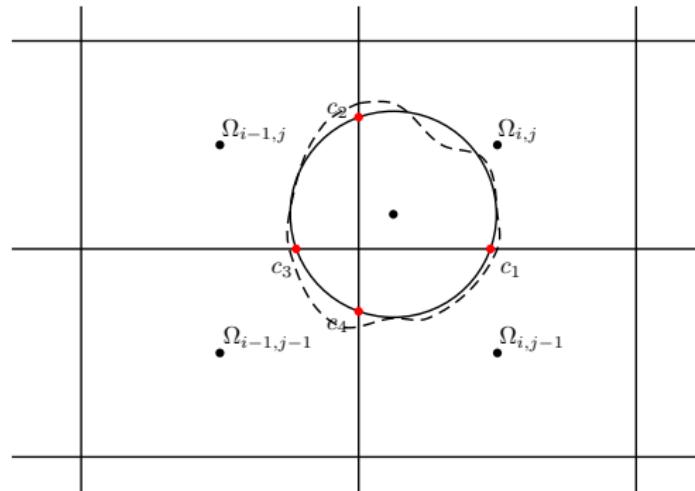
recall ($d = 2, n = 6$ now)

$$V(P) = \frac{1}{|S^{d-1}|} \int_{S^{d-1}} \sum_{j=1}^n r_\eta^j l_\eta^j \left\{ V(\tilde{Q}_j(\eta)) + (t_e - t_s) \left(s(V(\tilde{Q}_j(\eta)), \nabla \sigma(\tilde{q}_j(\eta))) + \sum_{k=1}^d \left(\partial_{\eta_k} \lambda_\eta^j I - \tilde{A}_k \right) v_{x_k}(\tilde{Q}_j(\eta)) \right) \right\} d\eta$$

- time integral: rectangle rule at $t = t_s$
- η integral:

- parametrize $\eta(\theta) := \begin{pmatrix} \cos(\theta) \\ \sin(\theta) \end{pmatrix} \Rightarrow \int_{S^1} (\cdot) d\eta = \int_0^{2\pi} (\cdot) d\theta$
- how to approximate $\int_0^{2\pi} (\cdot) d\theta$?

Predictor step



y



Predictor step

Lemma

Evolution operator is exactly well-balanced for lake at rest.

Outline

1 Introduction

- Aim
- FVEG framework
- Two-layer shallow water equations

2 Numerical scheme

- Predictor step
- **Corrector step**
 - Flux discretization
 - Source discretization
 - Preserve positivity
 - Adaption at shoreline

3 Numerical results

Flux discretization

$$\int_{\partial\Omega_{i,j}} f(W^*) n = \sum_{k=1}^4 \int_{\partial\Omega_{i,j}^k} f(W^*) n_{i,j}^k \approx \sum_{k=1}^4 |\partial\Omega_{i,j}^k| \sum_{l=1}^K \alpha_l f(W(x'_{i,k}, t_n + \frac{\Delta t}{2})) n_{i,j}^k$$

- K point quadrature rule (midpoint, Simpson,...)
- $x'_{i,k}$ quadrature points
- α_l weights

Source discretization

$$\int_{\Omega_{i,j}} \mathcal{S}(W^*, \nabla W^*, \nabla \sigma) \approx ?$$

Source discretization

$$\int_{\Omega_{i,j}} S(W^*, \nabla W^*, \nabla \sigma) \approx ?$$

$$\begin{aligned} \partial_t(rh_1 u_1 + h_2 u_2) + \partial_x & \left(rh_1 u_1^2 + h_2 u_2^2 + \frac{g}{2} (rh_1^2 + 2rh_1 h_2 + h_2^2) \right) \\ & + \partial_y (rh_1 u_1 v_1 + h_2 u_2 v_2) \\ & = -g(rh_1 + h_2) \partial_x b + f(rh_1 v_1 + h_2 v_2), \end{aligned}$$

Source discretization

$$\begin{aligned}\partial_t(rh_1u_1 + h_2u_2) + \partial_x & \left(rh_1u_1^2 + h_2u_2^2 + \frac{g}{2} (rh_1^2 + 2rh_1h_2 + h_2^2) \right) \\ & + \partial_y (rh_1u_1v_1 + h_2u_2v_2) \\ & = -g(rh_1 + h_2)\partial_x b + f(rh_1v_1 + h_2v_2),\end{aligned}$$

\Rightarrow

$$rgh_1\partial_x(b + h_2) + gh_2\partial_x(b + rh_1) = rg\partial_x(h_1h_2) + g(rh_1 + h_2)\partial_x b.$$

Source discretization

$$\begin{aligned}
 & \partial_t(rh_1 u_1 + h_2 u_2) + \partial_x \left(rh_1 u_1^2 + h_2 u_2^2 + \frac{g}{2} (rh_1^2 + 2rh_1 h_2 + h_2^2) \right) \\
 & + \partial_y (rh_1 u_1 v_1 + h_2 u_2 v_2) \\
 & = -g (rh_1 + h_2) \partial_x b + f (rh_1 v_1 + h_2 v_2),
 \end{aligned}$$

\Rightarrow

$$rgh_1 \partial_x(b + h_2) + gh_2 \partial_x(b + rh_1) = rg \partial_x(h_1 h_2) + g(rh_1 + h_2) \partial_x b.$$

$$\frac{h_1^R + h_1^L}{2} (h_2^R - h_2^L) + \frac{h_2^R + h_2^L}{2} (h_1^R - h_1^L) = h_1^R h_2^R - h_1^L h_2^L$$

Source discretization

$$\int_{\Omega_{i,j}} S(W^*, \nabla W^*, \nabla \sigma) \approx \sum_{k=1}^4 \int_{\partial \Omega_{i,j}^k} \frac{1}{r} \overline{C_1} \cdot \text{diag}(n_{i,j}^k) \cdot \begin{pmatrix} K_2 + rh_1 + b \\ L_2 + rh_1 + b \end{pmatrix} \\ + \overline{C_4} \cdot \text{diag}(n_{i,j}^k) \cdot \begin{pmatrix} K_1 + h_2 + b \\ L_1 + h_2 + b \end{pmatrix} d^{(1)} \partial \Omega_{i,j}^k$$

$$\overline{C_1} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \\ 0 & 0 \\ 0 & 0 \\ -rg\mu_x h_2 & 0 \\ 0 & -rg\mu_y h_2 \end{bmatrix}, \quad \overline{C_4} = \begin{bmatrix} 0 & 0 \\ -g\mu_x h_1 & 0 \\ 0 & -g\mu_y h_1 \\ 0 & 0 \\ 0 & 0 \\ 0 & 0 \end{bmatrix}$$

and $\partial_x K_i = -\frac{f}{g} v_i$, $\partial_x L_i = \frac{f}{g} u_i$, $i = 1, 2$

Source discretization

$$\int_{\partial\Omega_{i,j}} f(W^*) n \approx \sum_{k=1}^4 |\partial\Omega_{i,j}^k| \sum_{l=1}^K \alpha_l F(W(x_{i,k}^l, t_n + \frac{\Delta t}{2})) n_{i,j}^k$$

$$\int_{\Omega_{i,j}} S(W^*, \nabla W^*, \nabla \sigma) \approx \sum_{k=1}^4 \int_{\partial\Omega_{i,j}^k} \frac{1}{r} \overline{C_1} \cdot \text{diag}(n_{i,j}^k) \cdot \begin{pmatrix} K_2 + rh_1 + b \\ L_2 + rh_1 + b \end{pmatrix}$$

$$+ \overline{C_4} \cdot \text{diag}(n_{i,j}^k) \cdot \begin{pmatrix} K_1 + h_2 + b \\ L_1 + h_2 + b \end{pmatrix} d^{(1)} \partial\Omega_{i,j}^k$$

Source discretization

$$\int_{\partial\Omega_{i,j}} f(W^*) n \approx \sum_{k=1}^4 |\partial\Omega_{i,j}^k| \sum_{l=1}^K \alpha_l F(W(x_{i,k}^l, t_n + \frac{\Delta t}{2})) n_{i,j}^k$$

$$\begin{aligned} \int_{\Omega_{i,j}} S(W^*, \nabla W^*, \nabla \sigma) &\approx \sum_{k=1}^4 \int_{\partial\Omega_{i,j}^k} \frac{1}{r} \overline{C_1} \cdot \text{diag}(n_{i,j}^k) \cdot \begin{pmatrix} K_2 + rh_1 + b \\ L_2 + rh_1 + b \end{pmatrix} \\ &\quad + \overline{C_4} \cdot \text{diag}(n_{i,j}^k) \cdot \begin{pmatrix} K_1 + h_2 + b \\ L_1 + h_2 + b \end{pmatrix} d^{(1)} \partial\Omega_{i,j}^k \end{aligned}$$

- apply same quadrature as for fluxes

Source discretization

$$\int_{\partial\Omega_{i,j}} f(W^*) n \approx \sum_{k=1}^4 |\partial\Omega_{i,j}^k| \sum_{l=1}^K \alpha_l F(W(x_{i,k}^l, t_n + \frac{\Delta t}{2})) n_{i,j}^k$$

$$\begin{aligned} \int_{\Omega_{i,j}} S(W^*, \nabla W^*, \nabla \sigma) &\approx \sum_{k=1}^4 |\partial\Omega_{i,j}^k| \sum_{l=1}^K \alpha_l \left(\frac{1}{r} \overline{C_1} \cdot \text{diag}(n_{i,j}^k) \cdot \begin{pmatrix} K_2 + rh_1 + b \\ L_2 + rh_1 + b \end{pmatrix} \right. \\ &\quad \left. + \overline{C_4} \cdot \text{diag}(n_{i,j}^k) \cdot \begin{pmatrix} K_1 + h_2 + b \\ L_1 + h_2 + b \end{pmatrix} \right) \end{aligned}$$

Corrector step

Lemma

Corrector step is exactly well-balanced for lake at rest and third order well-balanced for the geostrophic equilibrium.

Preserve positivity

$$(h_1)_{i,j}^{n+1} = (h_1)_i^n - \frac{(\Delta t)_{1,i}}{|\Omega_{i,j}|} \sum_{k=1}^4 |\partial\Omega_{i,j}^k| (F_i^k)^{\text{out}} - \frac{1}{|\Omega_{i,j}|} \sum_{k=1}^4 (\Delta t)_{1,k}^{\text{in}} |\partial\Omega_{i,j}^k| (F_i^k)^{\text{in}} \geq 0.$$

$$(F_i^k)^{\text{in}} := \min(0, F_i^k), \quad (F_i^k)^{\text{out}} := \max(0, F_i^k).$$

Preserve positivity

$$(h_1)_{i,j}^{n+1} = (h_1)_i^n - \frac{(\Delta t)_{1,i}}{|\Omega_{i,j}|} \sum_{k=1}^4 |\partial\Omega_{i,j}^k| (F_i^k)^{\text{out}} - \frac{1}{|\Omega_{i,j}|} \sum_{k=1}^4 (\Delta t)_{1,k}^{\text{in}} |\partial\Omega_{i,j}^k| (F_i^k)^{\text{in}} \geq 0.$$

Preserve positivity

$$(h_1)_{i,j}^{n+1} = (h_1)_i^n - \frac{(\Delta t)_{1,i}}{|\Omega_{i,j}|} \sum_{k=1}^4 |\partial\Omega_{i,j}^k| (F_i^k)^{\text{out}} - \frac{1}{|\Omega_{i,j}|} \sum_{k=1}^4 (\Delta t)_{1,k}^{\text{in}} |\partial\Omega_{i,j}^k| (F_i^k)^{\text{in}} \geq 0.$$

information travels at finite speed \Rightarrow if condition is not fulfilled, reduce time step

$$(\Delta t)_{1,i} := \frac{|\Omega_{i,j}| (h_1)_i^n}{\sum_{k=1}^4 |\partial\Omega_{i,j}^k| (F_i^k)^{\text{out}}} \geq 0.$$

Preserve positivity

consider

$$(h_1 u_1)_t + \underbrace{(h_1 u_1^2 + \frac{1}{2} g h_1^2)_x + (h_1 u_1 v_1)_y}_{\text{flux}} = \underbrace{-g h_1 (h_2 + b)_x + f h_1 v_1}_{\text{source}}$$

lake at rest means $\partial_x(h_1 + h_2 + b) = 0$, but previous adaption introduces different timings for flux and source

Preserve positivity

consider

$$(h_1 u_1)_t + \underbrace{(h_1 u_1^2 + \frac{1}{2} g h_1^2)_x + (h_1 u_1 v_1)_y}_{\text{flux}} = \underbrace{-g h_1 (h_2 + b)_x + f h_1 v_1}_{\text{source}}$$

lake at rest means $\partial_x(h_1 + h_2 + b) = 0$, but previous adaption introduces different timings for flux and source

Preserve positivity

consider

$$(h_1 u_1)_t + \underbrace{(h_1 u_1^2)_x + (h_1 u_1 v_1)_y}_{\text{flux}} = \underbrace{-gh_1(h_1 + h_2 + b)_x + fh_1 v_1}_{\text{source}}$$

lake at rest means $\partial_x(h_1 + h_2 + b) = 0$, but previous adaption introduces different timings for flux and source

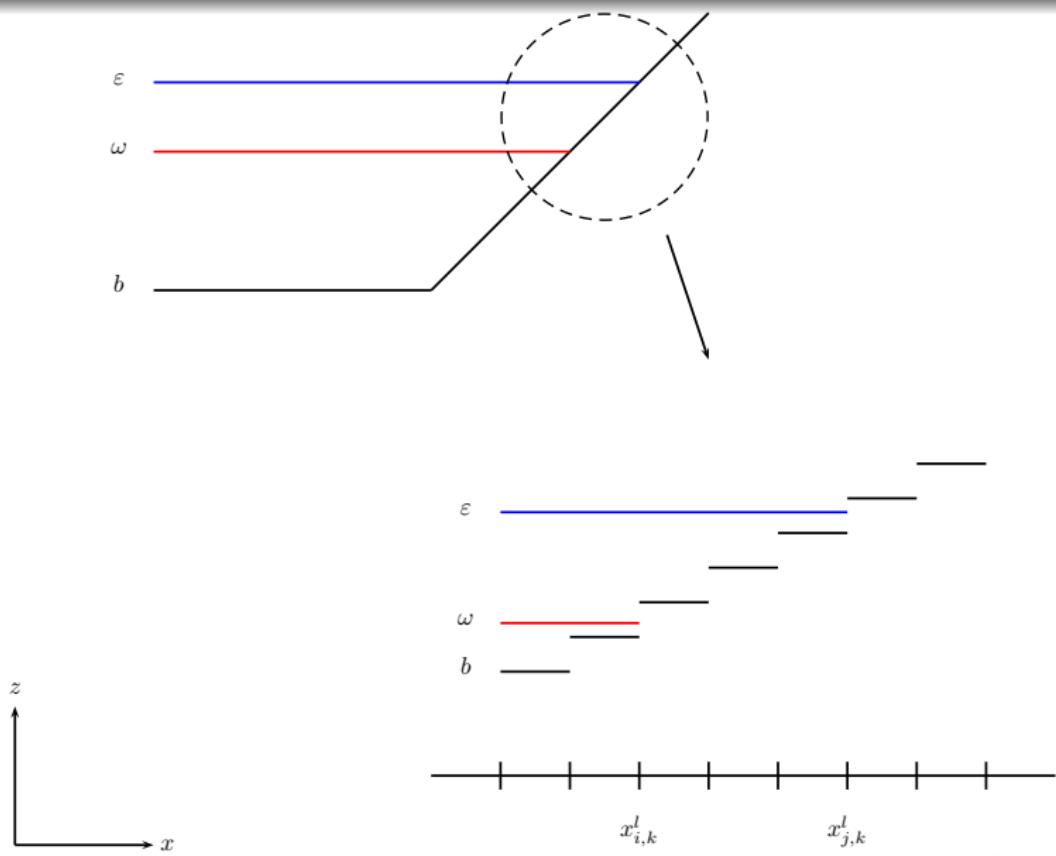
Preserve positivity

consider

$$\underbrace{(h_1 u_1)_t + (h_1 u_1^2)_x + (h_1 u_1 v_1)_y}_{(\partial_t + \vec{u}_1^T \nabla)(h_1 u_1) + h_1 u_1 \operatorname{div}(\vec{u}_1)} = \underbrace{-gh_1(h_1 + h_2 + b)_x + fh_1 v_1}_{\text{source}}$$

adaption also suffices for geostrophic equilibrium

Adaption at shoreline



Adaption at shoreline

if $x_{i,k}^l$ is a wet/dry front and $u_s(x_{i,k}^l) = 0, s = 1, 2 \Rightarrow \omega_{i+1} = \omega_i$

if $x_{j,k}^l$ is a wet/dry front and $u_s(x_{j,k}^l) = 0, s = 1, 2 \Rightarrow \varepsilon_{j+1} = \varepsilon_j$

Dambreak

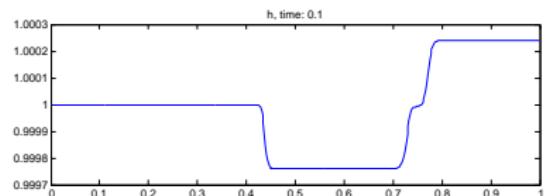
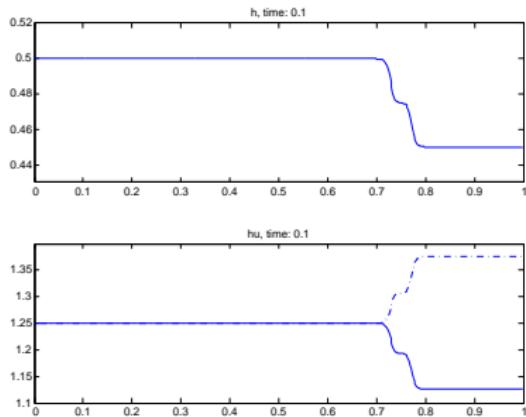
We took $g = 9.81$, $r = 0.98$, $b \equiv 0$, $r = 0.98$ and choose the following initial data

$$h_1(0, x) = \begin{cases} 0.5, & \text{if } x < 0.5, \\ 0.55, & \text{if } x > 0.5, \end{cases}$$

$$h_2(0, x) = \begin{cases} 0.5, & \text{if } x < 0.5, \\ 0.45, & \text{if } x > 0.5, \end{cases}$$

$$u_1(0, x) = u_2(0, x) = 2.5.$$

Dambreak



2nd Dambreak

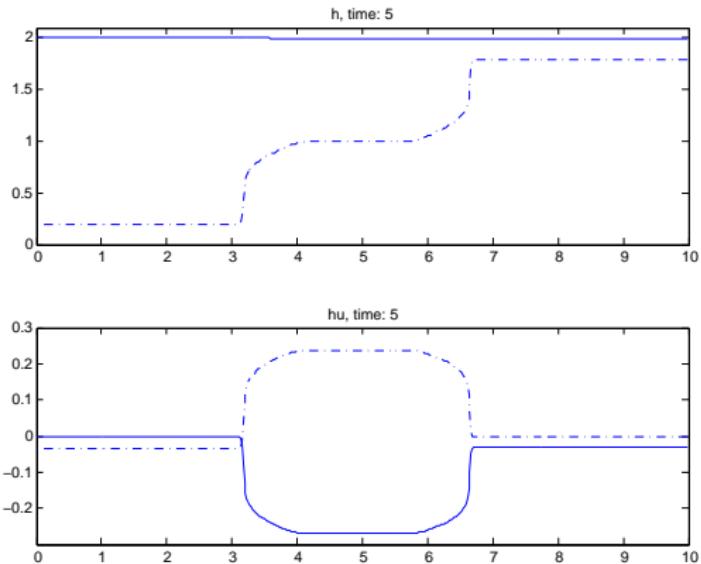
We took $g = 9.81$, $r = 0.98$, $b \equiv 0$, $r = 0.98$ and choose the following initial data

$$h_1(0, x) = \begin{cases} 0.2, & \text{if } x < 5, \\ 1.8, & \text{if } x > 5, \end{cases}$$

$$h_2(0, x) = \begin{cases} 1.8, & \text{if } x < 5, \\ 0.2, & \text{if } x > 5, \end{cases}$$

$$u_1(0, x) = u_2(0, x) = 0.$$

2nd Dambreak



Experimental order of convergence

$$h_1(0, x, y) = 10 + e^{\sin(2\pi x)} \cdot \cos(2\pi y),$$

$$h_1 u_1(0, x, y) = \sin(\cos(2\pi x)) \cdot \sin(2\pi y),$$

$$h_1 v_1(0, x, y) = \cos(2\pi x) \cdot \cos(\sin(2\pi y)),$$

$$h_2(0, x, y) = 2,$$

$$u_2(0, x, y) = v_2(0, x, y) = 0,$$

$$b(x, y) = \sin(2\pi x) + \cos(2\pi y)$$

$$r = 0.98, g = 9.812, f = 0$$

Experimental order of convergence

No. cells	h_1	EOC	h_2	EOC
20×20	2.5155e-02		9.5881e-03	
40×40	5.7887e-03	2.1195	2.5155e-03	1.9304
80×80	1.2775e-03	2.1800	6.3063e-04	1.9960
160×160	2.8574e-04	2.1605	1.5581e-04	2.0170
320×320	6.1849e-05	2.2079	3.8325e-05	2.0234
No. cells	u_1	EOC	u_2	EOC
20×20	7.8012e-02		2.0035e-02	
40×40	1.5628e-02	2.3196	4.3540e-03	2.2022
80×80	3.3066e-03	2.2407	1.0165e-03	2.0987
160×160	7.0742e-04	2.2247	2.4500e-04	2.0528
320×320	1.5367e-04	2.2027	5.5853e-05	2.1331
No. cells	v_1	EOC	v_2	EOC
20×20	1.6859e-01		3.1914e-02	
40×40	3.3968e-02	2.3113	6.4839e-03	2.2992
80×80	6.9749e-03	2.2839	1.3617e-03	2.2515
160×160	1.5272e-03	2.1913	3.0344e-04	2.1659
320×320	3.6685e-04	2.0576	7.2801e-05	2.0594

Lake at rest

$$h_1(0, x, y) = \frac{K_2 - K_1}{r - 1}$$

$$h_2(0, x, y) = \frac{1}{1 - r} (K_2 - r \cdot K_1) - b$$

$$b(x, y) = \begin{cases} 0.2, & \text{if } \|(x, y)\|_\infty < 0.5, \\ 0.1, & \text{else,} \end{cases}$$

$$u_1(0, x, y) = u_2(0, x, y) = v_1(0, x, y) = v_2(0, x, y) = 0,$$

where $\|\cdot\|_\infty$ denotes the maximum norm and $r := \frac{\rho_1}{\rho_2} = 0.5$. The parameters are $K_1 = 1.0$, $K_2 = 0.7$, $g = 9.81$ and $f = 0$. Thus we have

$$h_1 + h_2 + b = K_1, \quad r \cdot h_1 + h_2 + b = K_2.$$

Experimental tests were done for several grids using $5 \times 5, 10 \times 10, 20 \times 20, \dots, 500 \times 500$ mesh cells. Here we have used different CFL numbers from $(0, 1]$. The results always yield

$$\|h_1 + h_2 + b - K_1\|_{L^1} = 0, \quad \|r \cdot h_1 + h_2 + b - K_2\|_{L^1} = 0.$$

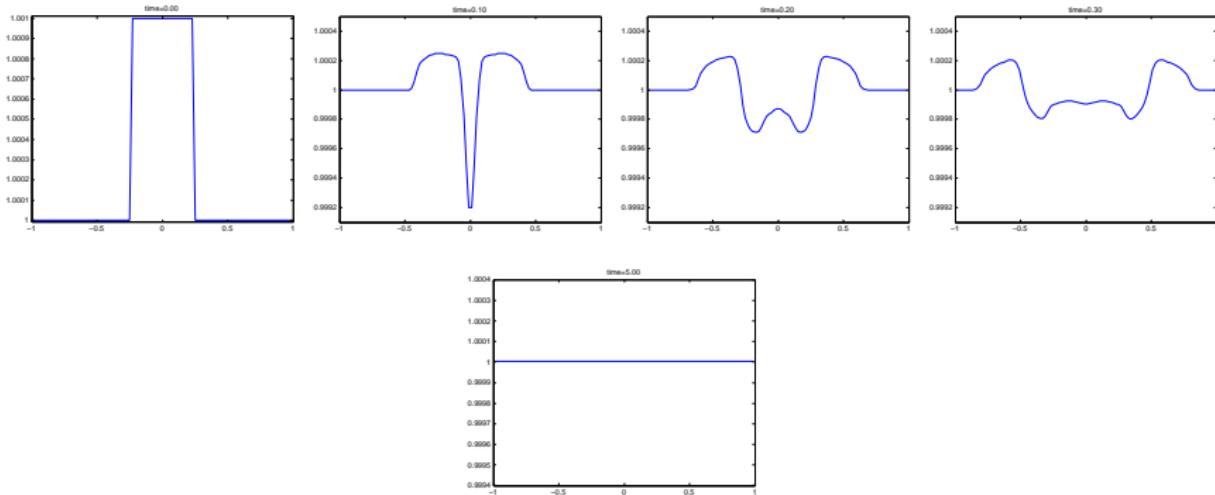
In order to calculate the L^1 -norms the double precision arithmetic was applied.



Lake at rest

Now we perturb h_1

$$h_1(0, x, y) = \frac{K_2 - K_1}{r - 1} + \begin{cases} 10^{-3}, & \text{if } \|(x, y)\|_\infty < 0.25, \\ 0.0, & \text{else.} \end{cases}$$

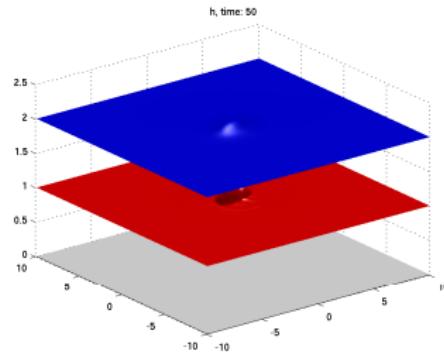
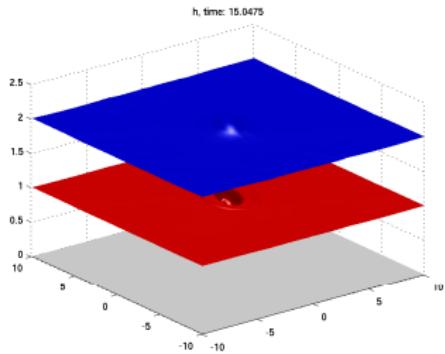
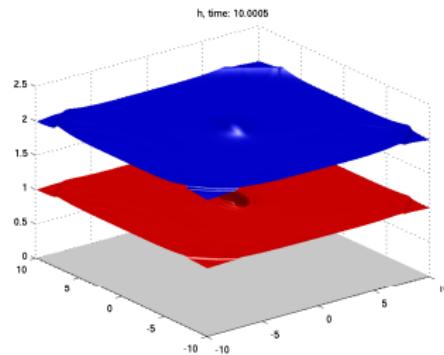
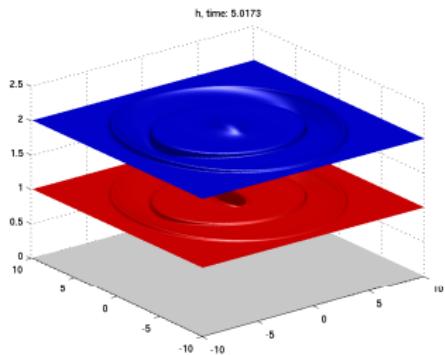


Geostrophic adjustment

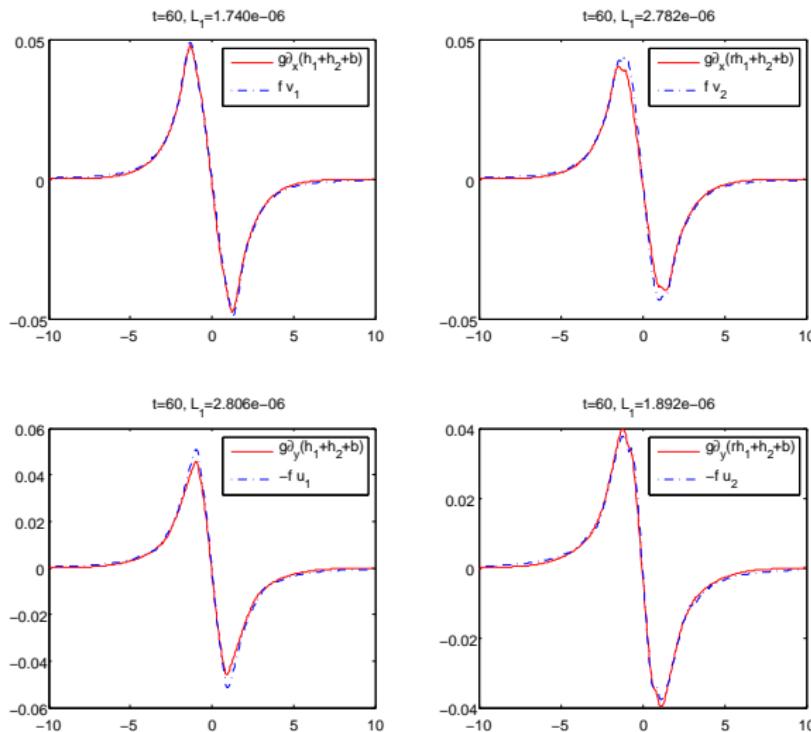
$$\begin{aligned} h_1(0, x, y) &= 1 + \frac{A_0}{2} \left(1 - \tanh \left(\frac{\sqrt{(\sqrt{\lambda}x)^2 + (y/\sqrt{\lambda})^2} - R_i}{R_E} \right) \right), \\ h_2(0, x, y) &= 1, \quad u_1(0, x, y) = v_1(0, x, y) = u_2(0, x, y) = v_2(0, x, y) = 0, \end{aligned}$$

- $A_0 = 0.5$, $\lambda = 2.5$, $R_E = 0.1$ and $R_i = 1$
- $g = f = 1$, $r = 0.98$

Geostrophic adjustment



Geostrophic adjustment



Interface propagation

$$h_1(0, x, y) = \begin{cases} 0.5, & \text{if } x \in \Omega, \\ 0.45, & \text{else,} \end{cases}$$

$$h_2(0, x, y) = \begin{cases} 0.5, & \text{if } x \in \Omega, \\ 0.55, & \text{else,} \end{cases}$$

$$u_1(0, x, y) = u_2(0, x, y) = v_1(0, x, y) = v_2(0, x, y) = 2.5,$$

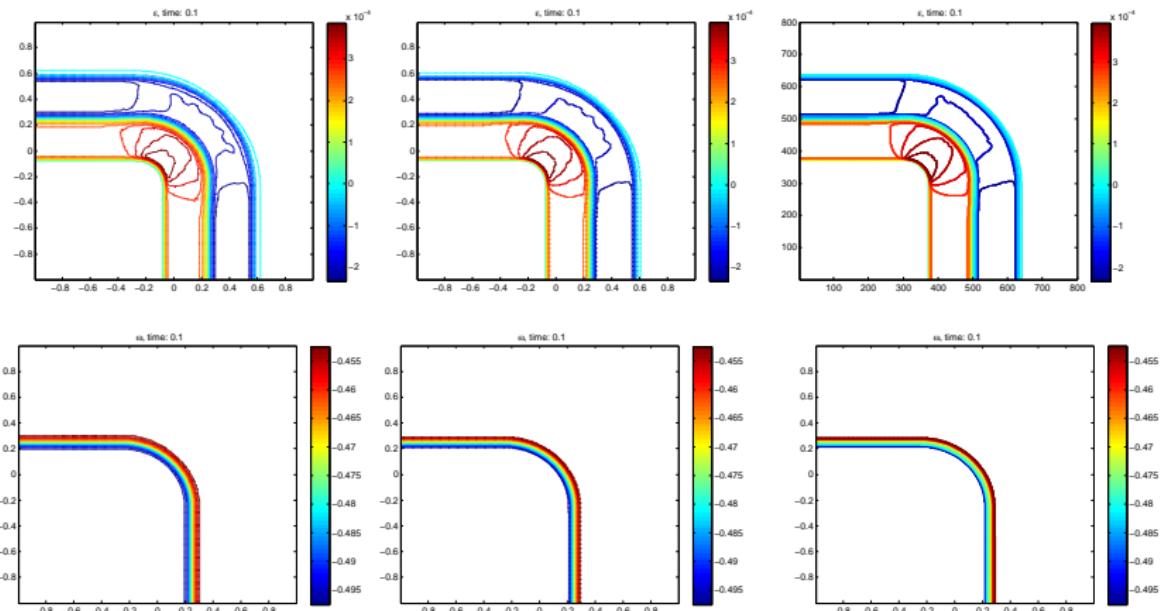
$$b(x, y) = 0,$$

$$g = 10, r = 0.98, f = 0$$

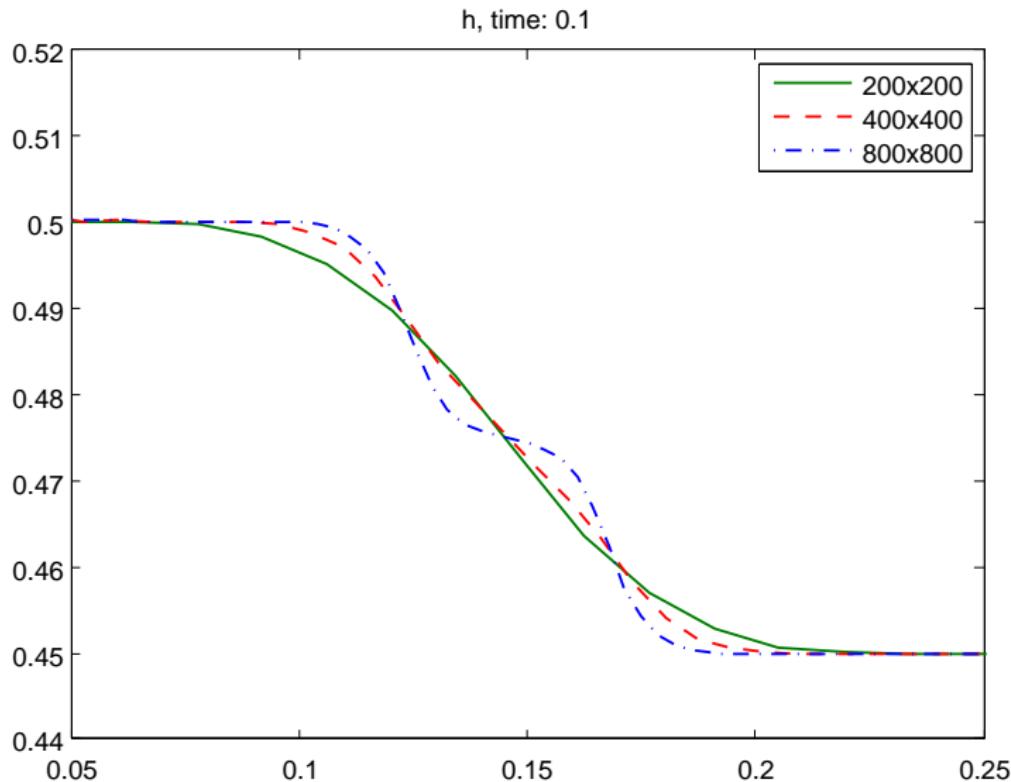
where Ω is given by

$$\Omega := \{(x+0.5)^2 + (y+0.5)^2 < 0.25\} \cup \{x < -0.5, y < 0.0\} \cup \{x < 0.0, y < -0.5\}.$$

Interface propagation



Interface propagation



Runup on canonical island

$$b(x, y) := \begin{cases} 0.625, & (x - 12.5)^2 + (y - 15)^2 \leq 1.21, \\ \frac{3.6 - \sqrt{(x - 12.5)^2 + (y - 15)^2}}{4}, & (x - 12.5)^2 + (y - 15)^2 \leq 12.96, \\ 0, & \text{else.} \end{cases}$$

Layer depths are chosen as

$$h_2(0, x, y) = \max(0, H_2 - b(x, y)),$$

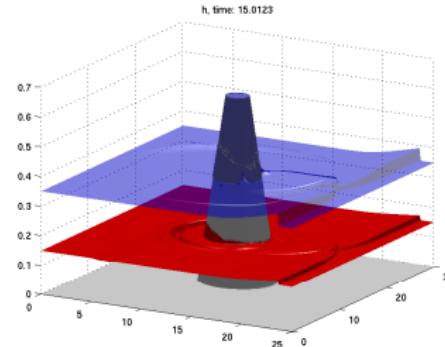
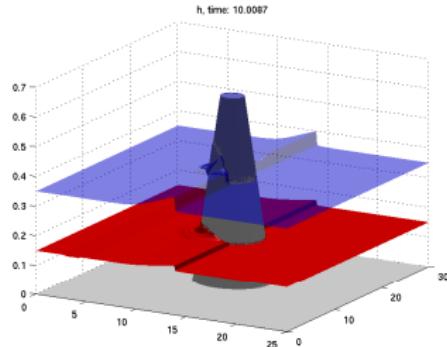
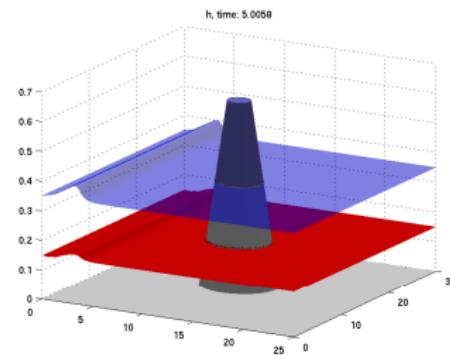
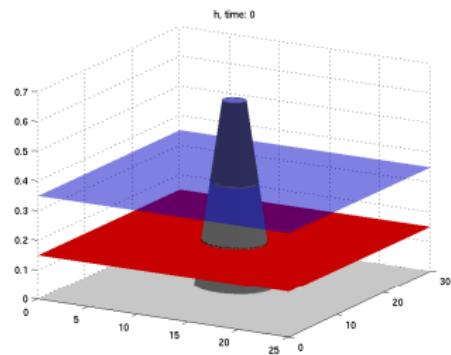
$$h_1(0, x, y) = \max(0, H_1 - h_2(0, x, y) - b(x, y)),$$

where $H_1 = 0.35$ and $H_2 = 0.15$ and the velocities vanish initially. The height of solitary wave entering the domain at time $t = 0$ through the left boundary in the i -th layer is given by

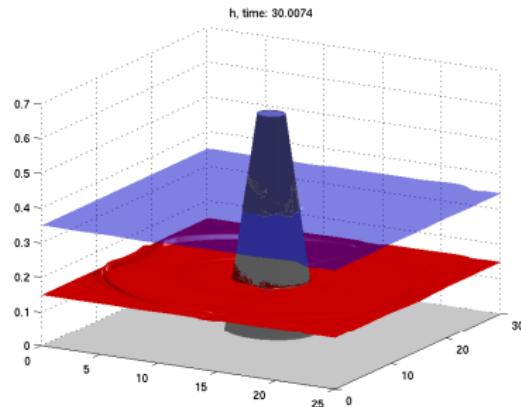
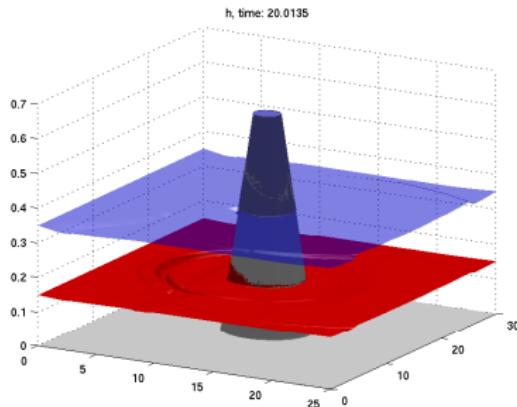
$$w_i(t, 0, y) = \alpha H_i \left(\frac{1}{\cosh((t - 3.5)\xi_i \sqrt{gH_i}/L)} \right)^2$$

with $L = 15$, $\alpha = 0.1$ and $\xi_i = \sqrt{\frac{3\alpha(1+\alpha)L^2}{4H_i^2}}$. The density ratio is taken as $r = 0.7$.

Runup on canonical island



Runup on canonical island



Lake at rest

Thank you for your attention