

# RESIDUAL BASED SCHEMES FOR SHALLOW WATER FLOWS: APPLICATION TO TSUNAMI PROPAGATION & URBAN FLOODS

Mario Ricchiuto

Team CARDAMOM  
INRIA Bordeaux - Sud-Ouest

Melosh Medal Lecture

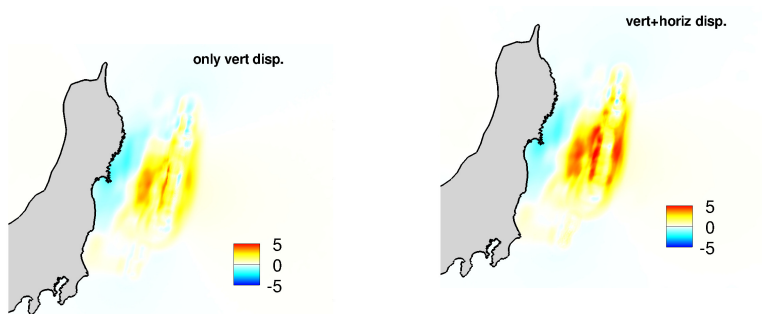
April 27th, 2018  
Duke University, Durham (NC)

# SETTING: SHALLOW WATER MODELLING FOR HAZARD PREDICTION



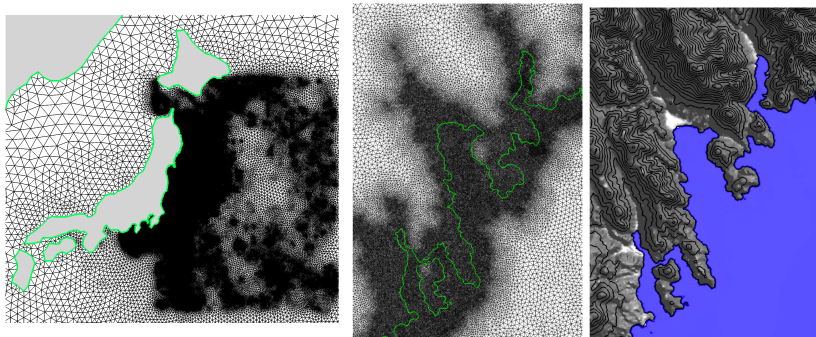
# SETTING: SHALLOW WATER MODELLING FOR HAZARD PREDICTION

## INITIAL WATER ELEVATION DUE TO SEABED DEFORMATION



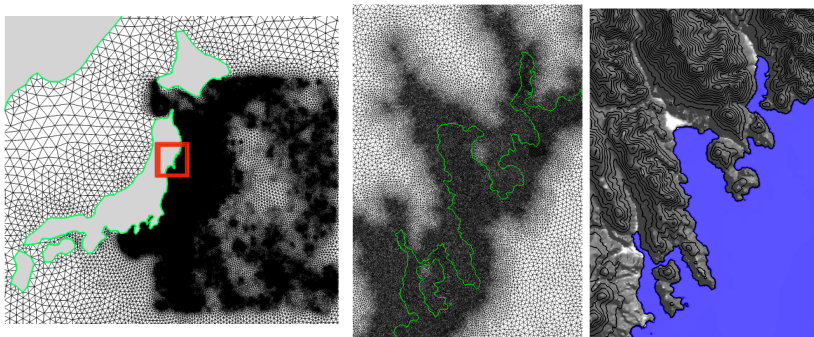
Model by [Satake et a., *Bull. Seismol. Soc. Am.* 2012], courtesy of BRGM Orleans.

## SETTING: SHALLOW WATER MODELLING FOR HAZARD PREDICTION



Grid, and close up view of the Iwate prefecture (initial state).

## SETTING: SHALLOW WATER MODELLING FOR HAZARD PREDICTION

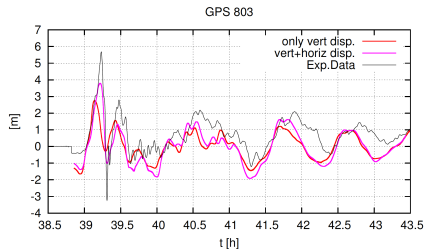
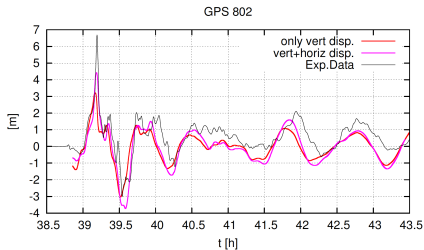
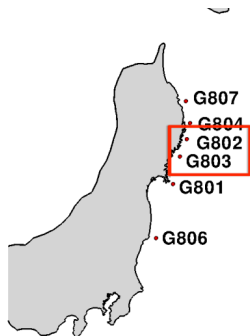


Grid, and close up view of the Iwate prefecture (initial state).

# SETTING: SHALLOW WATER MODELLING FOR HAZARD PREDICTION

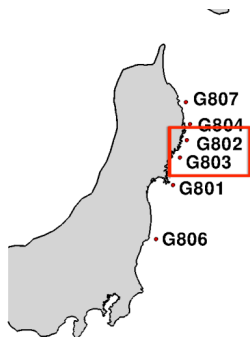
# SETTING: SHALLOW WATER MODELLING FOR HAZARD PREDICTION

Signals in GPS buoys

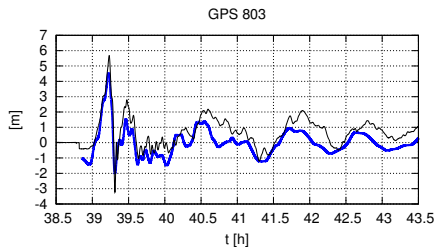
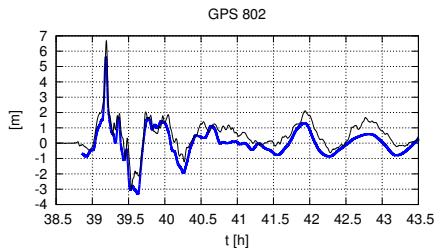


# SETTING: SHALLOW WATER MODELLING FOR HAZARD PREDICTION

Signals in GPS buoys

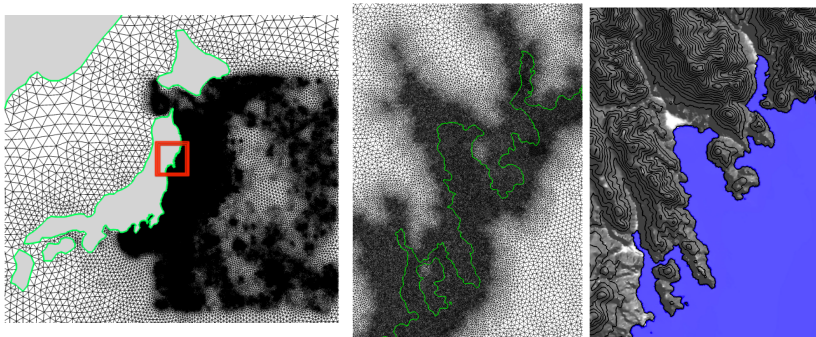


Finer mesh



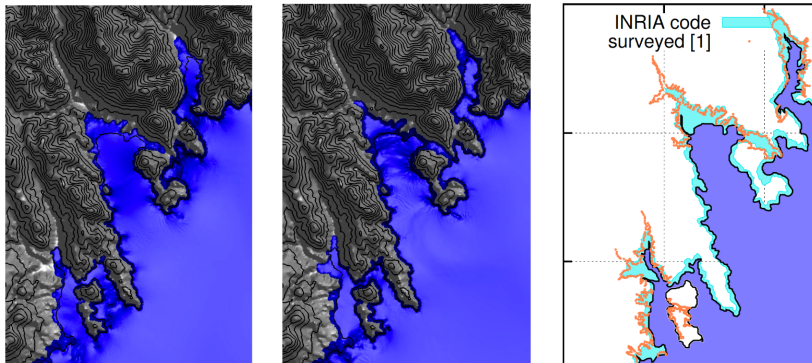


## SETTING: SHALLOW WATER MODELLING FOR HAZARD PREDICTION



Grid, and close up view of the Iwate prefecture (initial state).

## SETTING: SHALLOW WATER MODELLING FOR HAZARD PREDICTION

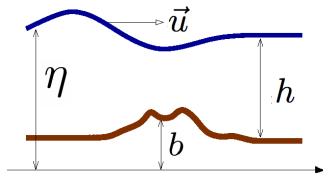


Iwate prefecture:  $t = 40$  min (left),  $t = 50$  min (center), runup plot (right).

# SETTING: SHALLOW WATER MODELLING FOR HAZARD PREDICTION

These problems can be studied using the shallow water model<sup>1</sup>

$$\begin{aligned}\vec{q} &= h\vec{u} \\ p_h &= g\frac{h^2}{2} \\ \vec{f} &= \varphi_f^q \|\vec{q}\| \vec{q} = \frac{n^2 \|\vec{q}\|}{h^{10/3}} \vec{q} \\ \eta &= h + b\end{aligned}$$

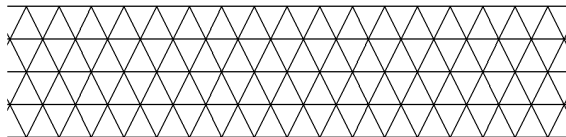
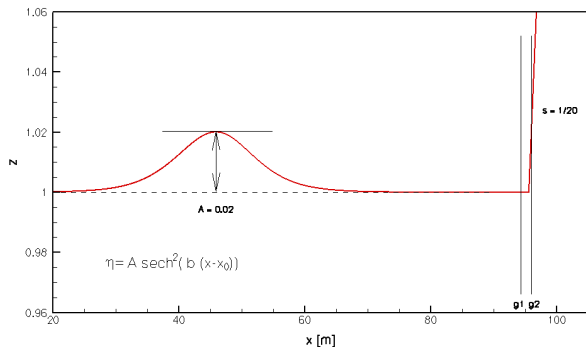


$$\partial_t h + \nabla \cdot \vec{q} = 0$$

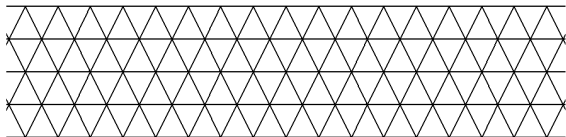
$$\partial_t \vec{q} + \nabla \cdot (\vec{u} \otimes \vec{q}) + \nabla p_h + gh \nabla b + gh \vec{f} = 0$$

<sup>1</sup>possibly in curvilinear coord.s for large scale simulations as e.g. for the Tohoku case

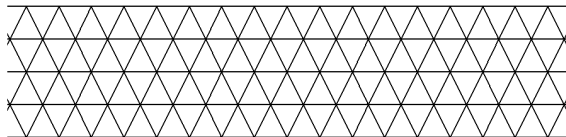
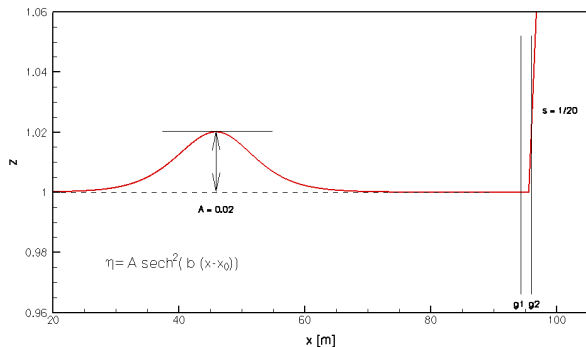
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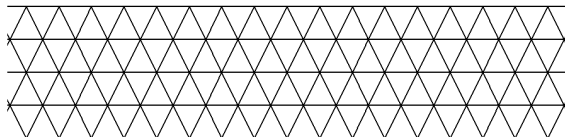
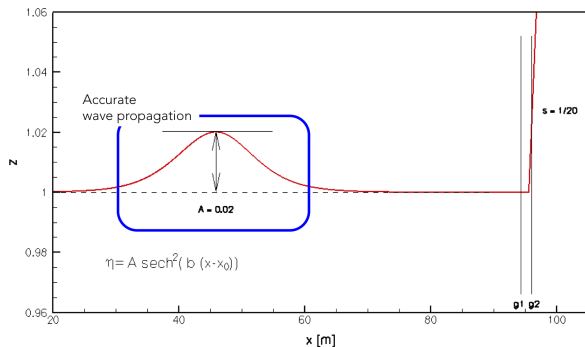
# SETTING: SHALLOW WATER MODELLING FOR HAZARD PREDICTION



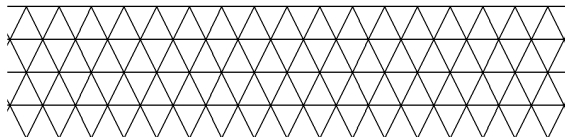
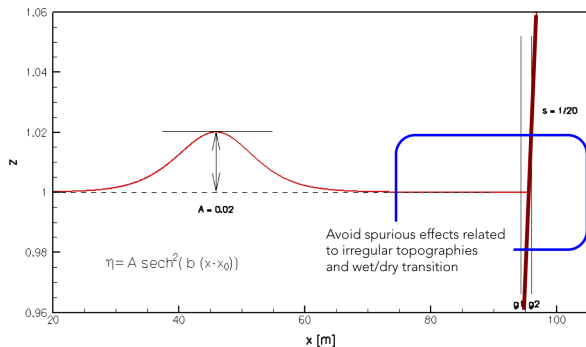
# SETTING: SHALLOW WATER MODELLING FOR HAZARD PREDICTION



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## RESIDUAL BASED SHALLOW WATER MODELLING

Joint effort over the last years with the members of my Inria team, and with many colleagues :

- ▶ R. Abgrall, U. Zurich (Switzerland)
- ▶ L. Arpaia, former PhD at Inria, now BRGM (France)
- ▶ A. Bollerman, former PhD at RWTH Aachen (Germany)
- ▶ H. Deconinck, von Karman Institute (Belgium)
- ▶ M. Hubbard, U. Nottingham (UK)
- ▶ M. Kazolea, Inria BSO (France)
- ▶ D. Sarmany, former post-doc at Leeds U. (UK)

## RESIDUAL BASED SHALLOW WATER MODELLING

Joint effort over the last years, acknowledging funding of

- ▶ PIA-ANR TANDEM (coordinated by the French CEA)
- ▶ EU-ERANET MIDWEST (coordinated by Inria)
- ▶ EDF (Electricité de France)
- ▶ Région Nouvelle Aquitaine
- ▶ Inria and Université de Bordeaux
- ▶ BGS IT&E GMBH (German SME)

# RESIDUAL BASED SHALLOW WATER MODELLING

## Shallow water papers :

Application of conservative RD to the solution of the SWEs on unstructured meshes. *J.Comput.Phys.* 222, 2007  
(with R. Abgrall and H. Deconinck)

Stabilized RD for SW simulations. *J.Comput.Phys.* 228, 2009  
(with A. Bollermann)

On the C-property and generalized C-property of RD for the SWEs. *J.Sci.Comp.* 48, 2011

Unconditionally stable space-time discontinuous RD for SW flows. *J.Comput.Phys.* 253, 2014  
(with D. Sarmany and M. Hubbard)

An explicit residual based approach for SW flows. *J.Comput.Phys.* 280, 2015

r-adaptation for SW: conservation, well balancedness, efficiency. *Computers & Fluids*, 160, 2018  
(with L. Arpaia)

Residual distribution and finite volumes for SW in adaptive moving curvilinear coordinates, in preparation  
(with L. Arpaia)

## Residual distribution papers :

Explicit Runge-Kutta RD for time dependent problems: Second order case. *J.Comput.Phys.* 229, 2010  
(with R. Abgrall)

Discontinuous upwind RD: A route to unconditional positivity and high order accuracy. *Computers & Fluids* 46, 2011  
(with M. Hubbard)

An ALE formulation for explicit Runge-Kutta RD. *J.Sci.Comp.* 63, 2014  
(with L. Arpaia and R. Abgrall)

# OUTLINE

SHALLOW WATER EQUATIONS AND WELL BALANCING

FINITE VOLUMES AND FLUCTUATION SPLITTING

MULTID: WELL BALANCED VIA RESIDUAL DISTRIBUTION

INCLUDING MESH MOVEMENT AND CURVILINEAR COORDINATES

WETTING-DRYING

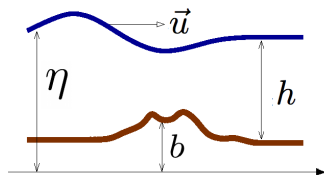
EFFICIENT TIME STEPPING WITH MASS MATRICES

APPLICATIONS AND EXAMPLES

CONCLUSION AND PERSPECTIVES

# SETTING: SHALLOW WATER MODELLING FOR HAZARD PREDICTION

$$\begin{aligned}\vec{q} &= h\vec{u} \\ p_h &= g\frac{h^2}{2} \\ \vec{f} &= \varphi_f^q \|\vec{q}\| \vec{q} = \frac{n^2 \|\vec{q}\|}{h^{10/3}} \vec{q} \\ \eta &= h + b\end{aligned}$$



$$\partial_t h + \nabla \cdot \vec{q} = 0$$

$$\partial_t \vec{q} + \nabla \cdot (\vec{u} \otimes \vec{q}) + \nabla p_h + gh \nabla b + gh \vec{f} = 0$$

# WELL BALANCED VIA FLUCTUATION SPLITTING

Simplified model

$$\partial_t u + \partial_x \mathcal{F}(u) + \gamma \partial_x b(x) = 0$$

- ▶ For this kind of problem, consistency w.r.t.  $u = \text{const}$  has no meaning as this is a state that cannot occur
- ▶ So, what is a good notion of consistency here ?

## WELL BALANCED VIA FLUCTUATION SPLITTING

Simplified model

$$\partial_t u + \partial_x \mathcal{F}(u) + \gamma \partial_x b(x) = 0$$

Simple example: If  $\gamma$  is constant the state

$$\mathcal{F}(u(x)) + \gamma b(x) = \eta_0 = c^t$$

defines an exact steady equilibrium

Consistency w.r.t.  $\eta$  seems like a better notion than consistency with respect to constant values of  $u$

## WELL BALANCED VIA FLUCTUATION SPLITTING

Simplified model

$$\partial_t u + \partial_x \mathcal{F}(u) + \gamma \partial_x b(x) = 0$$

Simple example: If  $\gamma$  is constant the state

$$\mathcal{F}(u(x)) + \gamma b(x) = \eta_0 = c^t$$

defines an exact steady equilibrium

Well-balancedness or C-property is defined as the ability of preserving this equilibrium EXACTLY at the discrete level<sup>2</sup>

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<sup>2</sup>Bermudez and Vazquez, *Computers & Fluids* 1994



## WELL BALANCED VIA FLUCTUATION SPLITTING

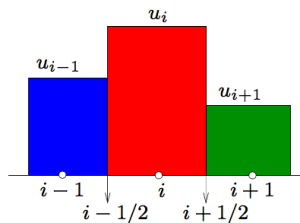
Vast literature on designing well balanced numerical methods

- ▶ Bermudez and Vazquez, *Computers & Fluids* 1994
- ▶ **FV**: Hubbard and Garcia Navarro, *J.Comput.Phys.* 2000; Audusse et al, *SIAM SISC* 2004; M.J. Castro et al, *Math. & Computer Mod.* 2006, Noelle et al, *J.Comput.Phys.* 2007; Xing & Shu *Adv.Wat.Res.* 2011, etc.
- ▶ **DG**: Xing & Zhang *J.Sci.Comput.* 2013 ; Duran & Marche *Computers & Fluids* 2014; Xing *J.Comput.Phys.* 2014, etc.
- ▶ **cG + stabilization and RD**: Hauke *CMAME* 1998; Hubbard & Baines *J.Comput.Phys.* 1997; Brufau & Garcia Navarro *J.Comput.Phys.* 2003, Pasquetti et al *ICOSAHOM* 2014; Azerat et al, *SINUM* 2017; etc.
- ▶ etc.
- ▶ etc. etc.

# WELL BALANCED VIA FLUCTUATION SPLITTING

Conservative approximation ( $\hat{\cdot}$  denotes numerical fluxes/source)

$$\Delta x_i \frac{du_i}{dt} + \hat{\mathcal{F}}_{i+1/2} - \hat{\mathcal{F}}_{i-1/2} + \gamma \hat{\Delta} b_i = 0$$

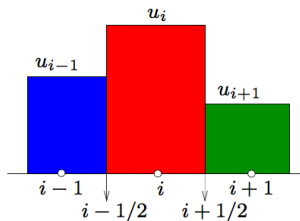


How to define  $\hat{\Delta} b_i$  ?

# WELL BALANCED VIA FLUCTUATION SPLITTING

Conservative approximation in fluctuation form

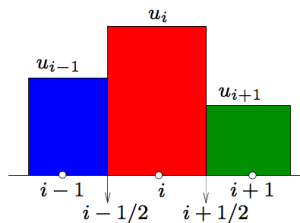
$$\Delta x_i \frac{du_i}{dt} + \widehat{\mathcal{F}}_{i+1/2} - \mathcal{F}(u_i) + \mathcal{F}(u_i) - \widehat{\mathcal{F}}_{i-1/2} + \gamma \widehat{\Delta b}_i = 0$$



# WELL BALANCED VIA FLUCTUATION SPLITTING

Conservative approximation in fluctuation form

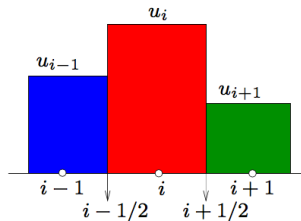
$$\Delta x_i \frac{du_i}{dt} + \underbrace{\widehat{\mathcal{F}}_{i+1/2} - \mathcal{F}(u_i)}_{\psi_i^{i+3/2}} + \underbrace{\mathcal{F}(u_i) - \widehat{\mathcal{F}}_{i-1/2}}_{\psi_i^{i-1/2}} + \gamma \widehat{\Delta b}_i = 0$$



# WELL BALANCED VIA FLUCTUATION SPLITTING

Conservative approximation in fluctuation form

$$\Delta x_i \frac{du_i}{dt} + \underbrace{\widehat{\mathcal{F}}_{i+1/2} - \mathcal{F}(u_i)}_{\psi_i^{i+1/2}} + \underbrace{\mathcal{F}(u_i) - \widehat{\mathcal{F}}_{i-1/2}}_{\psi_i^{i-1/2}} + \gamma \widehat{\Delta b}_i = 0$$



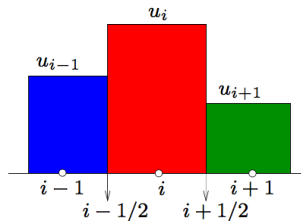
Conservation

$$\Delta x_i \frac{du_{i+1}}{dt} + \widehat{\mathcal{F}}_{i+3/2} - \widehat{\mathcal{F}}_{i+1/2} + \gamma \widehat{\Delta b}_{i+1} = 0$$

# WELL BALANCED VIA FLUCTUATION SPLITTING

Conservative approximation in fluctuation form

$$\Delta x_i \frac{du_i}{dt} + \underbrace{\widehat{\mathcal{F}}_{i+1/2} - \mathcal{F}(u_i)}_{\psi_i^{i+1/2}} + \underbrace{\mathcal{F}(u_i) - \widehat{\mathcal{F}}_{i-1/2}}_{\psi_i^{i-1/2}} + \gamma \widehat{\Delta b}_i = 0$$



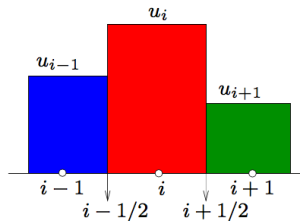
Conservation

$$\Delta x_i \frac{du_{i+1}}{dt} + \widehat{\mathcal{F}}_{i+3/2} - \mathcal{F}(u_{i+1}) + \underbrace{\mathcal{F}(u_{i+1}) - \widehat{\mathcal{F}}_{i+1/2}}_{\psi_{i+1}^{i+1/2}} + \gamma \widehat{\Delta b}_{i+1} = 0$$

# WELL BALANCED VIA FLUCTUATION SPLITTING

Conservative approximation in fluctuation form

$$\Delta x_i \frac{du_i}{dt} + \underbrace{\widehat{\mathcal{F}}_{i+1/2} - \mathcal{F}(u_i)}_{\psi_i^{i+1/2}} + \underbrace{\mathcal{F}(u_i) - \widehat{\mathcal{F}}_{i-1/2}}_{\psi_i^{i-1/2}} + \gamma \widehat{\Delta b}_i = 0$$



**Conservation**

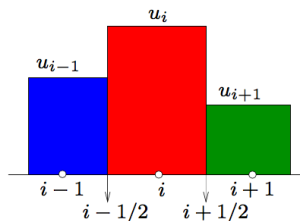
$$\psi_i^{i+1/2} + \psi_{i+1}^{i+1/2} = \mathcal{F}(u_{i+1}) - \mathcal{F}(u_i)$$

$$\psi_i^{i-1/2} + \psi_{i-1}^{i-1/2} = \mathcal{F}(u_i) - \mathcal{F}(u_{i-1})$$

# WELL BALANCED VIA FLUCTUATION SPLITTING

Conservative approximation in fluctuation form

$$\Delta x_i \frac{du_i}{dt} + \psi_i^{i+1/2} + \psi_i^{i-1/2} + \gamma \widehat{\Delta b}_i = 0$$



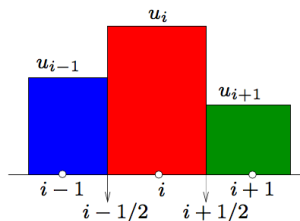
**Well balanced**



# WELL BALANCED VIA FLUCTUATION SPLITTING

Conservative approximation in fluctuation form

$$\Delta x_i \frac{du_i}{dt} + \psi_i^{i+1/2} + \psi_i^{i-1/2} + \gamma \widehat{\Delta b}_i = 0$$



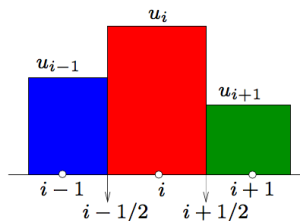
Well balanced

$$\gamma \widehat{\Delta b}_i = \gamma \widehat{\Delta b}_i^{i+1/2} + \gamma \widehat{\Delta b}_i^{i-1/2}$$

# WELL BALANCED VIA FLUCTUATION SPLITTING

Conservative approximation in fluctuation form

$$\Delta x_i \frac{du_i}{dt} + \psi_i^{i+1/2} + \psi_i^{i-1/2} + \gamma \widehat{\Delta b}_i = 0$$



**Well balanced**

$$\gamma \widehat{\Delta b}_i = \gamma \widehat{\Delta b}_i^{i+1/2} + \gamma \widehat{\Delta b}_i^{i-1/2}$$

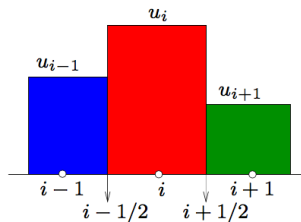
$$\gamma \widehat{\Delta b}_i^{i+1/2} + \gamma \widehat{\Delta b}_{i+1}^{i+1/2} = \gamma (b(x_{i+1}) - b(x_i))$$

$$\psi_i^{i+1/2} + \psi_{i+1}^{i+1/2} = \mathcal{F}(u_{i+1}) - \mathcal{F}(u_i) \quad (\text{reminder})$$

# WELL BALANCED VIA FLUCTUATION SPLITTING

Conservative approximation in fluctuation form

$$\Delta x_i \frac{du_i}{dt} + \underbrace{\psi_i^{i+1/2} + \gamma \widehat{\Delta b}_i^{i+1/2}}_{\phi_i^{i+1/2}} + \underbrace{\psi_i^{i-1/2} + \gamma \widehat{\Delta b}_i^{i-1/2}}_{\phi_i^{i-1/2}} = 0$$

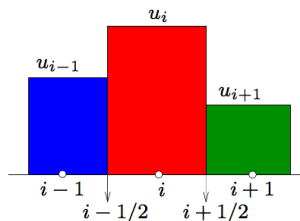


Well balanced

# WELL BALANCED VIA FLUCTUATION SPLITTING

Conservative approximation in fluctuation form

$$\Delta x_i \frac{du_i}{dt} + \phi_i^{i+1/2} + \phi_i^{i-1/2} = 0$$



**Well balanced**

Design  $\gamma \widehat{\Delta b}_i^{i\pm 1/2}$  so that

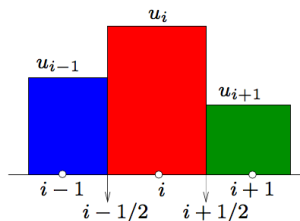
$$\phi_i^{\pm 1/2} = \psi_i^{i\pm 1/2} + \gamma \widehat{\Delta b}_i^{i\pm 1/2} = 0$$

If  $\eta_i := \mathcal{F}(u_i) + \gamma b(x_i) = \eta_0 = c^t, \forall i$

# WELL BALANCED VIA FLUCTUATION SPLITTING

Conservative approximation in fluctuation form

$$\Delta x_i \frac{du_i}{dt} + \phi_i^{i+1/2} + \phi_i^{i-1/2} = 0$$



**Well balanced**

If we set

$$\begin{aligned} \phi^{i+1/2} &:= \int_{x_i}^{x_{i+1}} (\partial_x \mathcal{F} + \gamma \partial_x b) \\ &= \mathcal{F}(u_{i+1}) - \mathcal{F}(u_i) + \gamma(b(x_{i+1}) - b(x_i)) \\ &= \eta_{i+1} - \eta_i \end{aligned}$$

All schemes of the form  $\phi_i^{i+1/2} := \beta_i^{i+1/2} \phi^{i+1/2}$   
are well balanced !

## WELL BALANCED VIA FLUCTUATION SPLITTING

Conservative approximation in fluctuation form

$$\Delta x_i \frac{du_i}{dt} + \phi_i^{i+1/2} + \phi_i^{i-1/2} = 0$$

**Example:**

$$\widehat{\mathcal{F}}_{i+1/2} = \frac{\mathcal{F}(u_i) + \mathcal{F}(u_{i+1})}{2} \Rightarrow \psi_i^{i+1/2} = \frac{\mathcal{F}(u_{i+1}) - \mathcal{F}(u_i)}{2}$$

$$\gamma \widehat{\Delta b}_i^{i+1/2} = \frac{\gamma(b(x_{i+1}) - b(x_i))}{2}$$

$$\phi_i^{i+1/2} = \frac{1}{2} \phi^{i+1/2}$$

## WELL BALANCED VIA FLUCTUATION SPLITTING

Conservative approximation in fluctuation form

$$\Delta x_i \frac{du_i}{dt} + \phi_i^{i-1/2} + \phi_i^{i-1/2} = 0$$

**Example:**

$$\widehat{\mathcal{F}}_{i+1/2} = \frac{\mathcal{F}(u_i) + \mathcal{F}(u_{i+1})}{2} - \frac{|\partial_u \mathcal{F}|_{i+1/2}^{\text{Roe}}}{2} (u_{i+1} - u_i)$$

$$\gamma \widehat{\Delta b}_i^{i+1/2} = \frac{\gamma(b(x_{i+1}) - b(x_i))}{2} - \frac{\text{sign}(\partial_u \mathcal{F}_{i+1/2}^{\text{Roe}})}{2} \gamma(b(x_{i+1}) - b(x_i))$$

$$\phi_i^{i+1/2} = \frac{1 - \text{sign}(\partial_u \mathcal{F}_{i+1/2}^{\text{Roe}})}{2} \phi^{i+1/2}$$

# RESIDUAL DISTRIBUTION

WELL BALANCED VIA RESIDUAL DISTRIBUTION IN 2D



# RESIDUAL DISTRIBUTION

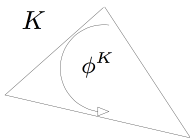
$$\partial_t u + \nabla \cdot \mathcal{F}(u) + S = 0$$

## MULTIDIMENSIONAL FLUCTUATION SPLITTING

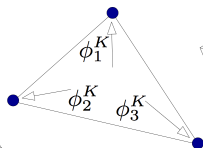
$$|C_i| \frac{du_i}{dt} + \sum_{K \ni i} \phi_i^K = 0$$

$$\sum_{j \in K} \phi_j^K = \phi^K := \int_K (\nabla \cdot \mathcal{F}(u) + S)$$

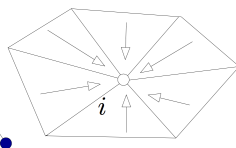
1 - Compute fluctuation



2 - Split



3 - Gather signals



4 - Evolve

# RESIDUAL DISTRIBUTION

$$\partial_t u + \nabla \cdot \mathcal{F}(u) + S = 0$$

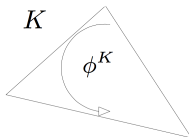
## SOME REMARKS:

- ▶ The approximation is continuous in space. For this talk  $P^1$  finite elements:

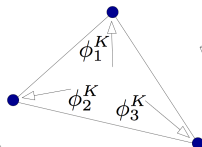
$$u = \sum_K \sum_{j \in K} \varphi_j u_j(t) \quad \varphi_j \text{ piecewise linear continuous basis fcn's}$$

- ▶ There is no additional reconstruction involved
- ▶ There is no Riemann problem involved (cf. examples that follow)

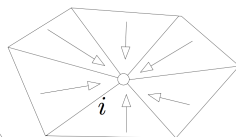
1 - Compute fluctuation



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4 - Evolve

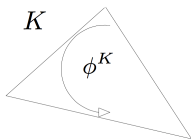
# RESIDUAL DISTRIBUTION

$$\partial_t u + \nabla \cdot \mathcal{F}(u) + S = 0$$

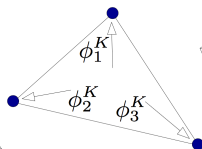
## SOME EXAMPLES: CENTRAL SPLITTING

$$\phi_i^K = \frac{1}{3}\phi^K$$

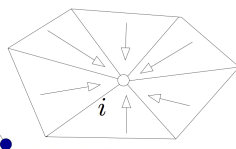
1 - Compute fluctuation



2 - Split



3 - Gather signals



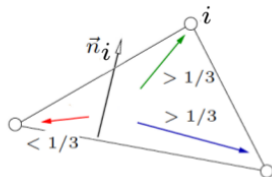
4 - Evolve

$$\partial_t u + \nabla \cdot \mathcal{F}(u) + S = 0$$

## SOME EXAMPLES: CENTRAL PLUS STREAMLINE DISSIPATION

Streamline dissipation stabilization<sup>3</sup>

$$\begin{aligned}\phi_i^K &= \frac{1}{3} \phi^K + \int_K \partial_u \mathcal{F} \cdot \nabla \varphi_i \tau_{\text{stab}} (\nabla \cdot \mathcal{F}(u) + S) \\ &= \left( \frac{1}{3} + \frac{1}{|K|} (\partial_u \mathcal{F})_K \cdot \vec{n}_i \tau_{\text{stab}} \right) \phi^K\end{aligned}$$



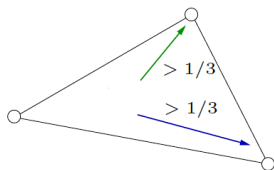
<sup>3</sup>Brooks and Hughes, *CMAME* 1982

$$\partial_t u + \nabla \cdot \mathcal{F}(u) + S = 0$$

## SOME EXAMPLES: MULTIDIMENSIONAL UPWINDDING

Multidimensional upwind fluctuation splitting<sup>4</sup>

$$\phi_i^K = \beta_i^{\text{LDA}} \phi^K, \quad \beta_i^{\text{LDA}} = (\partial_u \mathcal{F} \cdot \vec{n}_i)^+ \tau_{\text{LDA}}$$



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<sup>4</sup>Roe 1986, Deconinck et al., 1993

## RESIDUAL DISTRIBUTION

$$\partial_t u + \nabla \cdot \mathcal{F}(u) + S = 0$$

### A FRAMEWORK FOR WELL BALANCED IN MULTI DIMENSIONS

$$|C_i| \frac{du_i}{dt} + \sum_{K \ni i} \phi_i^K = 0$$

$$\sum_{j \in K} \phi_j^K = \phi^K := \int_K (\nabla \cdot \mathcal{F}(u) + S)$$

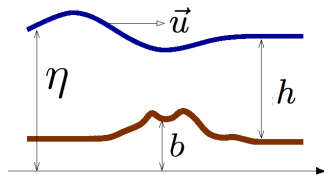
### WELL BALANCED (MR, JCP 2015)

We consider a steady equilibrium associated to a *set of invariants*  $v$  (in space). Any *scheme of the form*  $\phi_i^K = \beta_i^K \phi^K$  *with bounded coefficient (matrix)*  $\beta_i^K$  will be exactly well balanced provided that the evaluation of  $\phi^K$  is done

1. by approximating  $v = \sum_j \varphi_j v_j$
2. with exact quadrature

# SHALLOW WATER EXAMPLES

$$\begin{aligned}\vec{q} &= h\vec{u} \\ p_h &= g\frac{h^2}{2} \\ \vec{f} &= \varphi_f^q \|\vec{q}\| \vec{q} = \frac{n^2 \|\vec{q}\|}{h^{10/3}} \vec{q} \\ \eta &= h + b\end{aligned}$$



$$\partial_t h + \nabla \cdot \vec{q} = 0$$

$$\partial_t \vec{q} + \nabla \cdot (\vec{u} \otimes \vec{q}) + \nabla p_h + gh\nabla b + gh\vec{f} = 0$$

# SHALLOW WATER EXAMPLES

## LAKE AT REST

- ▶ Steady equilibrium defined by the invariant  $v = [\eta, \vec{q}]^t$ .
- ▶ In particular we have  $v(x, y) = v_0 = [\eta_0, 0]^t$  (no flow, but multiD)

How to handle this

1. Approximation: quite natural

$$h = \sum_i \varphi_i h_i \quad \text{and} \quad b = \sum_i \varphi_i b_i \implies \eta = \sum_i \varphi_i \eta_i = \eta_0$$

2. Quadrature : easy

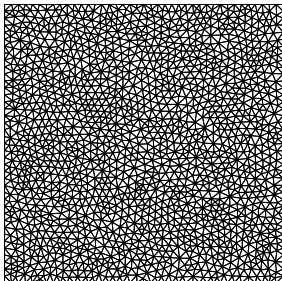
$$\begin{aligned} \phi^K &= \underbrace{\oint_{\partial K} \begin{bmatrix} 0 \\ p_h \end{bmatrix}}_{\text{Integrate } h^2 \text{ polynomial exactly}} \vec{n} + \int_K gh \begin{bmatrix} 0 \\ \nabla b \end{bmatrix} = \int_K \begin{bmatrix} 0 \\ \nabla p_h \end{bmatrix} + \int_K gh \begin{bmatrix} 0 \\ \nabla b \end{bmatrix} \\ &\underbrace{=}_{\nabla p_h = gh \nabla h} \int_K gh \begin{bmatrix} 0 \\ \nabla \eta \end{bmatrix} = 0 \end{aligned}$$



# SHALLOW WATER EXAMPLES

## LAKE AT REST

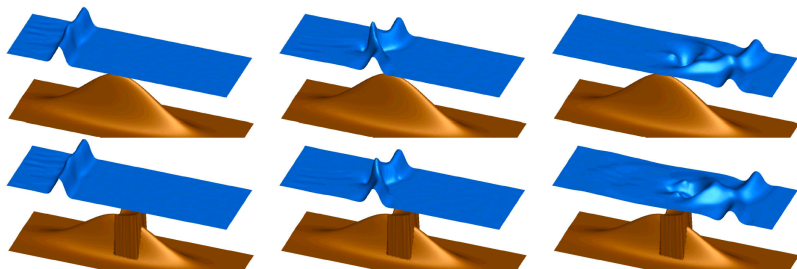
- ▶ Steady equilibrium defined by the invariant  $v = [\eta, \vec{q}]^t$ .
- ▶ In particular we have  $v(x, y) = v_0 = [\eta_0, 0]^t$  (no flow, but multiD)



# SHALLOW WATER EXAMPLES

## LAKE AT REST

- ▶ Steady equilibrium defined by the invariant  $v = [\eta, \vec{q}]^t$ .
- ▶ In particular we have  $v(x, y) = v_0 = [\eta_0, 0]^t$  (no flow, but multiD)



# SHALLOW WATER EXAMPLES

## CONSTANT ENERGY

- ▶ Steady equilibrium defined by the invariant  $v = [\mathcal{E} = \eta + \|\vec{u}\|^2/2g, \vec{q}]^t$ .
- ▶ In particular we have  $v(x, y) = v_0 = [\mathcal{E}_0, \vec{q}_0]^t$  (moving, but 1D + no  $\vec{f}$ )
- ▶ Assume that it makes sense to look at this in 2D ....
- ▶ Let  $\vec{q}$  and  $\vec{q}^\perp$  the flux components parallel and orthogonal to  $\vec{q}_0$ :

$$\begin{aligned} \partial_t h + \nabla \cdot (\vec{q} + \vec{q}^\perp) &= 0 \\ \partial_t (\vec{q} + \vec{q}^\perp) + \cancel{(\vec{u} \cdot \nabla) \vec{q}} - \cancel{(\vec{u}^\perp \cdot \nabla) \vec{q}^\perp} + \frac{gh}{gh - \|\vec{u}\|^2} \cancel{(gh \nabla \mathcal{E} - \vec{u} \vec{u} \cdot \nabla \mathcal{E})} \\ &+ \frac{gh}{gh - \|\vec{u}\|^2} \left( \frac{\vec{u}}{gh} \vec{u} \cdot (\nabla \vec{q} \cdot \vec{u}) - \frac{\|\vec{u}\|^2}{gh} (\nabla \vec{q})^t \cdot \vec{u} \right) = \underline{gh \frac{\vec{u}^\perp \cdot \nabla b}{gh - \|\vec{u}\|^2} \vec{u}^\perp} \end{aligned}$$

When setting  $v = v_0$  on an unstructured mesh

The bathymetry cannot have cross-flow variations !!

# SHALLOW WATER EXAMPLES

## CONSTANT ENERGY

- ▶ Steady equilibrium defined by the invariant  $v = [\mathcal{E} = \eta + \|\vec{u}\|^2/2g, \vec{q}]^t$ .
- ▶ In particular we have  $v(x, y) = v_0 = [\mathcal{E}_0, \vec{q}_0]^t$  (moving, but 1D + no  $\vec{f}$ )

How to handle this

1. Approximation: less trivial

$$\mathcal{E} = \sum_i \varphi_i \mathcal{E}_i = \mathcal{E}_0, \quad \vec{q} = \sum_i \varphi_i \vec{q}_i = \vec{q}_0, \quad \text{and} \quad b = ?$$

- ▶ Passing from  $\mathcal{E}$  to physical var.s : solution of non-linear algebraic eq.<sup>1</sup>
  - ▶ Simply expanding  $b$  on the same basis will not work as  $\nabla b \cdot \hat{q}^\perp \neq 0$
  - ▶ We assume some analytical approximation of  $b$  is available
2. Quadrature: complex but (MR, *JCP* 2015)

### Proposition

Schemes with  $\phi_i^K = \beta_i^K \phi^K$  with bounded coefficients  $\beta_i^K$  preserve exactly the initial steady equilibrium for exact quadrature.

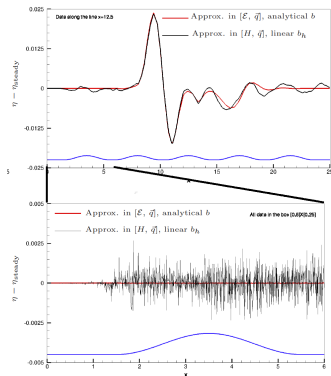
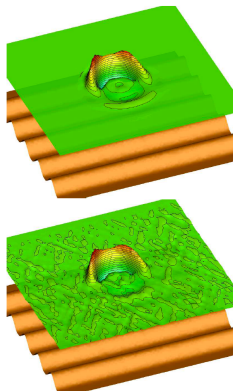
For approximate integration, the truncation error is  $\epsilon \leq C \Delta x^{1+\min(p_f, p_v)}$  where  $p_f$  and  $p_v$  are the line and surface quadrature orders.

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<sup>1</sup>Noelle, Xing, Shu, *JCP* 2007

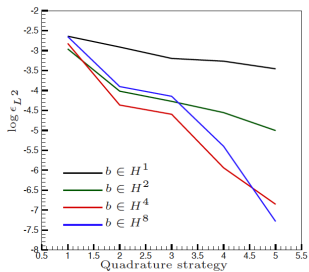
# SHALLOW WATER EXAMPLES

## CONSTANT ENERGY



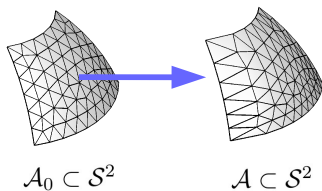
# SHALLOW WATER EXAMPLES

## CONSTANT ENERGY



	$Q_3 - u(v_h, b)$	$Q_4 - u(v_h, b)$	$Q_3 - u_h$
25/50	1.452714e-07	3.698282e-10	3.35738e-04
25/100	9.508237e-09	4.450410e-12	8.85116e-05
rate	<b>3.947</b>	6.399 ←	1.930
25/200	6.584230e-10	4.688134e-14	2.36592e-05
rate	<b>3.863</b>	6.591 ←	1.913

## ADAPTIVE ALE IN CURVILINEAR COORDINATES

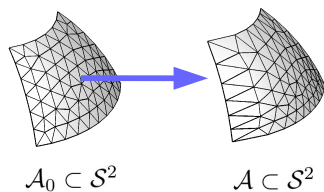


Extension to SWEs in **ALE** framework and curvilinear coords in (Arpaia and Ricchiuto, SIAM-GS 2017) and (Arpaia and Ricchiuto, in preparation).

$$\frac{\partial}{\partial t} \left( \sqrt{G} J_A \begin{bmatrix} h \\ hu^i \end{bmatrix} \right) + J_A \frac{\partial}{\partial x^j} \left( F^j - \sqrt{G} \sigma^j u \right) = \sqrt{G} J_A S$$

$$F^j = \sqrt{G} \begin{bmatrix} hu^j \\ T^{ij} \end{bmatrix}, \quad S = - \begin{bmatrix} 0 \\ G^{ij} gh \frac{\partial b}{\partial x^j} \end{bmatrix} - \begin{bmatrix} 0 \\ \Gamma_{jk}^i (T^{jk} - hu^j \sigma^k) \end{bmatrix}$$

## ADAPTIVE ALE IN CURVILINEAR COORDINATES



Extension to SWEs in **ALE** framework and curvilinear coords in (Arpaia and Ricchiuto, SIAM-GS 2017) and (Arpaia and Ricchiuto, in preparation).

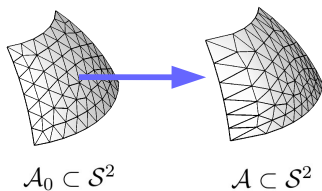
$$\frac{\partial}{\partial t} \left( \sqrt{G} J_A \begin{bmatrix} h \\ hu^i \end{bmatrix} \right) + J_A \frac{\partial}{\partial x^j} \left( F^j - \sqrt{G} \sigma^j \mathbf{u} \right) = \sqrt{G} J_A S$$

$G$  Jacobian of metric tensor (curv. coord.)

$J_A = \det(\partial x_i / \partial x_j^0)$  ALE coord. transformation Jacobian



## ADAPTIVE ALE IN CURVILINEAR COORDINATES



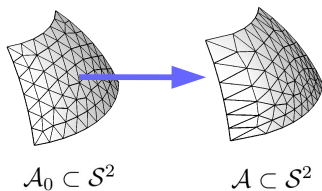
- ▶ (Discrete) geometric conservation in curvilinear coordinates:

Classical characterization by Thomas & Lombard (AIAA J., 1979) in Cartesian coordinates and in absence of sources:

$$\frac{\partial}{\partial t} (J_A u) + J_A \frac{\partial}{\partial x^j} (F_j(u) - \sigma^j u) = 0 \quad \Leftrightarrow \quad \frac{\partial}{\partial t} J_A - J_A \frac{\partial}{\partial x^j} \sigma^j = 0$$

$u$  constant in space/time

## ADAPTIVE ALE IN CURVILINEAR COORDINATES



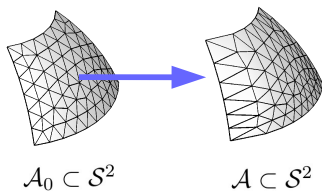
- ▶ (Discrete) geometric conservation in curvilinear coordinates:

In curvilinear coord.s and/or with sources, not all constant states are admissible.  
Schemes designed by combining geometric conservation and well balancing !

Example

$$\begin{aligned}\frac{\partial}{\partial t}(\sqrt{G}J_A h) &= -J_A \frac{\partial}{\partial x^j}(\sqrt{G}h u^j - \sqrt{G}\sigma^j h) \\ \frac{\partial}{\partial t}(\sqrt{G}J_A h u^i) &= -J_A \frac{\partial}{\partial x^j}(\sqrt{G}T^{ij} - \sqrt{G}\sigma^j h u^i) - \sqrt{G}J_A S \\ \frac{\partial}{\partial t}(\sqrt{G}J_A b) &= -J_A \frac{\partial}{\partial x^j}(\sqrt{G}\sigma^j b) \quad \text{ALE remap}\end{aligned}$$

## ADAPTIVE ALE IN CURVILINEAR COORDINATES



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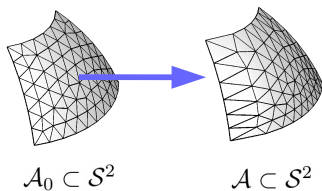
Example, setting  $u^i = 0$  in the RHS

$$\frac{\partial}{\partial t}(\sqrt{G}J_A h) = J_A \frac{\partial}{\partial x^j}(\sqrt{G}\sigma^j h)$$

$$\frac{\partial}{\partial t}(\sqrt{G}J_A h u^i) = -J_A \frac{\partial}{\partial x^j}(\sqrt{G}G^{ij} g \frac{h^2}{2}) - \sqrt{G}J_A G^{ij} g h \frac{\partial b}{\partial x^j} - \Gamma_{jk}^i G^{jk} g \frac{h^2}{2}$$

$$\frac{\partial}{\partial t}(\sqrt{G}J_A b) = -J_A \frac{\partial}{\partial x^j}(\sqrt{G}\sigma^j b) \quad \text{ALE remap}$$

## ADAPTIVE ALE IN CURVILINEAR COORDINATES



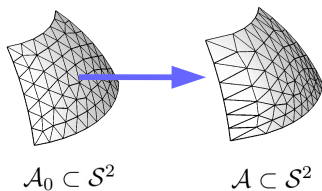
- ▶ (Discrete) geometric conservation in curvilinear coordinates:

In curvilinear coord.s and/or with sources, not all constant states are admissible.  
Schemes designed by combining geometric conservation and well balancing !

Example, summing the ALE remap for  $b$  with mass conservation

$$\begin{aligned}\frac{\partial}{\partial t}(\sqrt{G}J_A\eta) &= J_A \frac{\partial}{\partial x^j}(\sqrt{G}\sigma^j\eta) \\ \frac{\partial}{\partial t}(\sqrt{G}J_A h u^i) &= -J_A \frac{\partial}{\partial x^j}(\sqrt{G}G^{ij}g \frac{h^2}{2}) - \sqrt{G}J_A G^{ij}gh \frac{\partial b}{\partial x^j} - \Gamma_{jk}^i G^{jk}g \frac{h^2}{2} \\ \frac{\partial}{\partial t}(\sqrt{G}J_A b) &= -J_A \frac{\partial}{\partial x^j}(\sqrt{G}\sigma^j b) \quad \text{ALE remap}\end{aligned}$$

## ADAPTIVE ALE IN CURVILINEAR COORDINATES



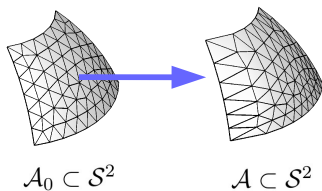
- ▶ (Discrete) geometric conservation in curvilinear coordinates:

In curvilinear coord.s and/or with sources, not all constant states are admissible.  
Schemes designed by combining geometric conservation and well balancing !

Example, if  $\eta = \eta^0 = \text{const}$  in the RHS

$$\begin{aligned} \frac{\partial}{\partial t}(\sqrt{G}J_A\eta) &= 0 \\ \frac{\partial}{\partial t}(\sqrt{G}J_A h u^i) &= -\sqrt{G}J_A G^{ij} \left( \frac{\partial}{\partial x^j} \left( g \frac{h^2}{2} \right) + g h \frac{\partial b}{\partial x^j} \right) \\ &\quad - J_A \left( \frac{\partial}{\partial x^j} (\sqrt{G} G^{ij}) + \Gamma_{jk}^i G^{jk} \right) g \frac{h^2}{2} \end{aligned}$$

## ADAPTIVE ALE IN CURVILINEAR COORDINATES



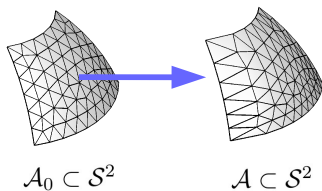
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In curvilinear coord.s and/or with sources, not all constant states are admissible.  
Schemes designed by combining geometric conservation and well balancing !

Example, if  $\eta = \eta^0 = \text{const}$  in the RHS

$$\begin{aligned}
 \frac{\partial}{\partial t}(\sqrt{G}J_A\eta) &= 0 && \text{=0} \Rightarrow \text{well balanced condition} \\
 \frac{\partial}{\partial t}(\sqrt{G}J_A h u^i) &= -\sqrt{G}J_A G^{ij} \left( \frac{\partial}{\partial x^j} \left( g \frac{h^2}{2} \right) + g h \frac{\partial b}{\partial x^j} \right) \\
 &\quad - J_A \underbrace{\left( \frac{\partial}{\partial x^j} (\sqrt{G}G^{ij}) + \Gamma_{jk}^i G^{jk} \right)}_{\text{=0 Ricci's Lemma, and metric properties}} g \frac{h^2}{2}
 \end{aligned}$$

## ADAPTIVE ALE IN CURVILINEAR COORDINATES



- ▶ (Discrete) geometric conservation in curvilinear coordinates.

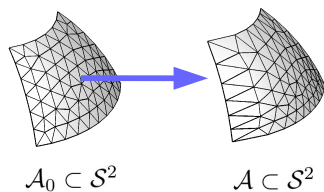
Clever combination of

- ▶ (Discrete) geometric conservation
- ▶ well balanced
- ▶ ALE remap
- ▶ Metric properties of the sphere

Constraints to be embedded in the discrete evaluation of

$$\phi^K = \int_K \left\{ J_A \frac{\partial}{\partial x^j} \left( F^j - \sqrt{G} \sigma^j \mathbf{u} \right) - \sqrt{G} J_A S \right\}$$

## ADAPTIVE ALE IN CURVILINEAR COORDINATES



Extension to SWEs in **ALE** framework and curvilinear coords in (Arpaia and Ricchiuto, SIAM-GS 2017) and (Arpaia and Ricchiuto, in preparation).

- ▶ Discrete geometric conservation in curvilinear coordinates
- ▶ Mass conservation vs ALE remap of the bathymetric, cf (Arpaia and Ricchiuto, Computers & Fluids, 2018)
- ▶ Adaptive mesh movement



WETTING DRYING

## MAIN ISSUES

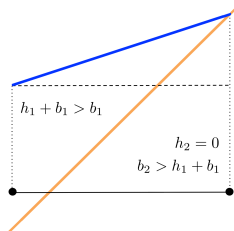
- ▶ Well balancedness and  $\nabla b$  in partially wet cells
- ▶ Non-negativity of  $h$
- ▶ Velocity approximation and singularity for  $h \ll 1$

## MODIFIED APPROXIMATION OF THE BATHYMETRY

Generalization of the so-called modified hydrostatic reconstruction, see (Chen-Noelle, *SINUM* 2017) for a review.

Contribution of the bathymetry term in the residual:

$$\int_K gh \nabla b = |K| gh_K \sum_{j \in K} b_j \nabla \varphi_j$$
$$b_j = b(x_j)$$



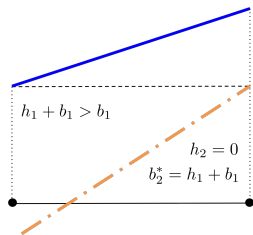
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$$\int_K gh \nabla b = |K| gh_K \sum_{j \in K} b_j^* \nabla \varphi_j$$

$$b_j^* = \min \left( b(x_j), \max_{l \in K | h_l > 0} (h_l + b_l) \right)$$



See (Brufau & Garcia-Navarro, *JCP* 2003) and (Ricchiuto & Bollermann, *JCP* 2009), (Ricchiuto, *JCP* 2015).

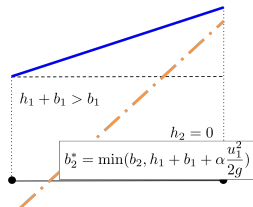
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$$\int_K gh \nabla b = |K| gh_K \sum_{j \in K} b_j^* \nabla \varphi_j$$

$$b_j^* = \min \left( b(x_j), \max_{l \in K | h_l > 0} (h_l + b_l + \alpha \|\vec{u}_l\| / 2g) \right)$$



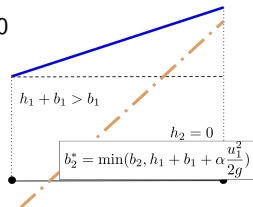
Generalizing the modified H-reconstruction of (Gallardo et al, *JCP* 2007).

## MODIFIED APPROXIMATION OF THE BATHYMETRY

Generalization of the so-called modified hydrostatic reconstruction, see (Chen-Noelle, *SINUM* 2017) for a review.

In all cases for  $\eta$  constant in the wet region, and  $\vec{u}=0$  we have

$$\int_K gh \nabla b + \int_K gh \nabla h = 0$$



holds exactly. So dry areas do not perturb the initial equilibrium !

## POSITIVITY PRESERVING DISTRIBUTION

Relies on principles dating back to

- ▶ A. Harten, *JCP* 1983 (LED and TVD conditions)
- ▶ S.P. Spekreijse, *Math. Comp.* 1987 (positive coeff. schemes)
- ▶ Roe, *ICASE rep.* 1990, Deconinck et al. *CAF* 1993 (limited distribution)

## POSITIVITY PRESERVING DISTRIBUTION

LED scheme: Local Extremum Diminishing.

$$|C_i| \frac{du_i}{dt} + \sum_{K \ni i} \phi_i^K = 0$$
$$\phi_i^K = \sum_{j \in K} c_{ij} (u_i - u_j), \quad c_{ij} \geq 0$$

- ▶ Local maxima are non increasing ( $du_i/dt \leq 0$ )
- ▶ Local maxima are non decreasing ( $du_i/dt \geq 0$ )



## POSITIVITY PRESERVING DISTRIBUTION

Two step construction given  $\phi^K$

1. Define a positive coefficient first order distribution. Example:

$$(\phi_i^K)^{O1} = \frac{\phi^K}{3} + \alpha_K \sum_{j \in K} (u_i - u_j)$$

- 2.

## POSITIVITY PRESERVING DISTRIBUTION

Two step construction given  $\phi^K$

1. Define a positive coefficient first order distribution. Example:

$$(\phi_i^K)^{O1} = \frac{\phi^K}{3} + \alpha_K \sum_{j \in K} (u_i - u_j) \leftarrow \begin{array}{l} \text{first order and LED} \\ \text{not well balanced} \end{array}$$

- 2.

## POSITIVITY PRESERVING DISTRIBUTION

Two step construction given  $\phi^K$

1. Define a positive coefficient first order distribution. Example:

$$(\phi_i^K)^{O1} = \frac{\phi^K}{3} + \alpha_K \sum_{j \in K} (u_i - u_j)$$

2. apply a (multiple entries) bounded positive limiter:

$$\phi_i^K = \frac{\theta}{\sum_{j \in K} \theta} \phi^K, \quad \theta_i = \max\left(0, (\phi_i^K)^{O1} \phi^K\right)$$

Step 2. can be performed eq. by eq. or projecting on a relevant space (characteristic var.s, primitive var.s, etc). On the scalar level one can show that

$$\phi_i^K = \gamma_i (\phi_i^K)^{O1}, \quad \gamma_i \in [0, 1]$$

## POSITIVITY PRESERVING DISTRIBUTION

When applied eq. by eq., we can show that

$$|C_i| \frac{dh_i}{dt} = - \sum_{K \ni i} \sum_{j \in K} c_{ij}^K(\vec{u}) h_j$$

with  $c_{ii}^K = \gamma_i c_{ii}^{O1} \geq 0$  and  $c_{ij}^K = \gamma_i c_{ij}^{O1} \leq 0$ . Integrated with explicit Euler this leads to a classical positivity preservation result (under a  $\Delta t$  constraint):

$$h_i^{n+1} = \left(1 - \frac{\Delta t \sum_{K \ni i} c_{ii}^K}{|C_i|}\right) h_i^n + \sum_{K \ni i} \sum_{j \in K} |c_{ij}^K| h_j^n$$

## BOUNDED COMPUTATION OF THE VELOCITY

A key issue. Unbounded velocities in wet/dry cells can occur due to division by a small depth:

$$(\vec{q}_i^{n+1})_{\text{update}} \rightarrow \vec{u}_i^{n+1} = \begin{cases} \frac{(\vec{q}_i^{n+1})_{\text{update}}}{h_i^{n+1}} & \text{if } h_i^{n+1} > c_h \Delta x^2 \\ \alpha_i \frac{(\vec{q}_i^{n+1})_{\text{update}}}{h_i^{n+1}} & \text{otherwise} \end{cases} \rightarrow \vec{q}_i^{n+1} = h_i^{n+1} \vec{u}_i^{n+1}$$

with  $\alpha_i = \min(1, h_i^{n+1} U_i / \| \vec{q}_i^{n+1} \|)$ , where  $U_i$  is a local estimate of an upper bound for the velocity norm, e.g.

$$U_i = \max_{K \ni i} \max \left( \max_{\substack{j \in K \\ j \text{ is wet}}} \|u_j^n\|, \max_{j \in K} \sqrt{gh_j^n} \right)$$

(IMPLICIT-EXPLICIT) TIME STEPPING FOR RD

# (IMPLICIT-EXPLICIT) TIME STEPPING FOR RD

## UPWIND FEM AND MASS MATRIX

Let's look at

$$\partial_t u + a \partial_x u + \gamma \partial_x b = 0$$

Consider the streamline upwind finite element method (no or periodic BCs)

$$\begin{aligned} \int_{\Omega} \varphi_i \partial_t u + \int_{\Omega} \varphi_i (a \partial_x u + \gamma \partial_x b) \\ + \sum_K \int_K a \partial_x \varphi_i \tau u_t + \sum_K \int_K a \partial_x \varphi_i \tau (a \partial_x u + \gamma \partial_x b) = 0 \end{aligned}$$

I promise (no cheating) this is almost exactly the same as the first order upwind splitting, if the stabilization parameter is taken as  $\tau = \Delta x_K / 2|a|$ .

# (IMPLICIT-EXPLICIT) TIME STEPPING FOR RD

## UPWIND FEM AND MASS MATRIX

Let's look at

$$\partial_t u + a \partial_x u + \gamma \partial_x b = 0$$

take  $a > 0$  and consider the stabilized finite element method ( $\tau = \Delta x_K / 2|a|$ )

$$\int_{\Omega} \left( \varphi_i + \frac{\Delta x}{2} \partial_x \varphi_i \right) \partial_t u + a(u_i - u_{i-1}) + \gamma(b_i - b_{i-1}) = 0$$

this is almost the same as the first order upwind splitting. What we miss to get high order is a mass matrix...

The RD case is very similar.



## (IMPLICIT-EXPLICIT) TIME STEPPING FOR RD

### FULLY EXPLICIT RESIDUAL BASED SCHEMES

To develop the main idea we consider stabilized finite elements writing<sup>5</sup>

$$\int_{\Omega} \varphi_i (\partial_t u + \nabla \cdot \mathcal{F} + S) + \sum_{K \ni i} \int_K \gamma_i (\partial_t u + \nabla \cdot \mathcal{F} + S) = 0$$

with the consistency condition  $\sum_{j \in K} \gamma_j = 0$

The analogy with RD implies that

$$\int_K (\varphi_i + \gamma_i) \partial_t u = \sum_{j \in K} m_{ij}^{\text{RD}} \frac{du_j}{dt}$$
$$\int_K (\varphi_i + \gamma_i) (\nabla \cdot \mathcal{F} + S) = \beta_i^K \phi^K$$

and allows to construct explicit forms of mass matrices.

---

<sup>5</sup>Ricchiuto and Abgrall, *JCP* 2010

# (IMPLICIT-EXPLICIT) TIME STEPPING FOR RD

## HOW TO DO FULLY EXPLICIT

Step 1 : Consider a semi-discrete explicit time approximation

$$r^{n+1} = \sum_{l \geq 0} \alpha_l \frac{\Delta^{n+1-l} u}{\Delta t} + \sum_{l \geq 1} \theta_l (\nabla \cdot \mathcal{F} + S)^{n+1-l}$$

Step 2 : write the unstabilized formulation ( $m^G$  the Galerkin mass matrix):

$$\sum_{K \ni i} \sum_{j \in K} m_{ij}^G \sum_{l \geq 0} \alpha_l \frac{\Delta^{n+1-l} u_j}{\Delta t} + \sum_{K \ni i} \int_K \varphi_i \sum_{l \geq 1} \theta_l (\nabla \cdot \mathcal{F} + S)^{n+1-l} = 0$$

Step 3 : stabilize with a modified residual in which  $u^{n+1}$  is replaced by some explicit predictor:

$$\begin{aligned} & \sum_{K \ni i} \sum_{j \in K} m_{ij}^G \sum_{l \geq 0} \alpha_l \frac{\Delta^{n+1-l} u_j}{\Delta t} + \sum_{K \ni i} \int_K \varphi_i \sum_{l \geq 1} \theta_l (\nabla \cdot \mathcal{F} + S)^{n+1-l} + \\ & + \sum_{K \ni i} \int_K \gamma_i \sum_{l \geq 1} \hat{\alpha}_l \frac{\widehat{\Delta^{n+1-l} u}}{\Delta t} + \sum_{K \ni i} \int_K \gamma_i \sum_{l \geq 1} \theta_l (\nabla \cdot \mathcal{F} + S)^{n+1-l} = 0 \end{aligned}$$

## (IMPLICIT-EXPLICIT) TIME STEPPING FOR RD

### HOW TO DO FULLY EXPLICIT

Lumping the Galerkin mass matrix and recasting as an error correction we get

$$|C_i| \left\{ \sum_{l \geq 0} \alpha_l \frac{\Delta^{n+1-l} u_i}{\Delta t} - \sum_{l \geq 1} \hat{\alpha}_l \frac{\widehat{\Delta^{n+1-l} u_i}}{\Delta t} \right\} =$$
$$- \sum_{K \ni i} \left\{ \sum_{j \in K} m_{ij}^{\text{RD}} \sum_{l \geq 1} \hat{\alpha}_l \frac{\widehat{\Delta^{n+1-l} u_j}}{\Delta t} + \beta_i^K \sum_{l \geq 0} \theta_l \phi^K(u^{n+1-l}) \right\}$$

How to choose  $\widehat{\Delta^{n+1-l} u_j}$  ????

## (IMPLICIT-EXPLICIT) TIME STEPPING FOR RD

RESULT (RICCHIUTO AND ABGRALL, *JCP* 2010)

**Proposition** Given a time semi-discretization with a truncation error estimate of the type  $|r^{n+1}| \leq c_t \Delta t^{k_t+1}$ , for a  $P^k$  finite element approximation, the scheme verifies a consistency estimate of the type  $\epsilon < C \Delta x^{k+1}$  provided that  $k_t \geq k$ , that  $\beta_i^K$  and  $\gamma_i$  are uniformly bounded, and that the modified residual verifies the lower order consistency estimate  $|\hat{r}^{n+1}| \leq c_t \Delta t_t^k$ .

## (IMPLICIT-EXPLICIT) TIME STEPPING FOR RD

### EXAMPLE 1: RK2-RD SCHEME

$$r^{n+1} = \frac{u^{n+1} - u^n}{\Delta t} + \frac{1}{2}(\nabla \cdot \mathcal{F} + S)^n + \frac{1}{2}(\nabla \cdot \mathcal{F} + S)^*$$
$$\hat{r}^{n+1} = \frac{u^* - u^n}{\Delta t} + \frac{1}{2}(\nabla \cdot \mathcal{F} + S)^n + \frac{1}{2}(\nabla \cdot \mathcal{F} + S)^*$$

The predicted  $u^*$  value can be obtained by a first explicit step without mass matrix:

$$|C_i| \frac{u_i^* - u_i^n}{\Delta t} = - \sum_{K \ni i} \beta_i^K \phi^K(u^n)$$

## (IMPLICIT-EXPLICIT) TIME STEPPING FOR RD

### EXAMPLE 2: EBDf-RD SCHEME

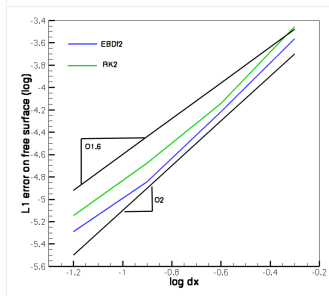
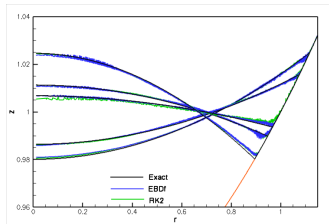
$$r^{n+1} = \frac{3}{2} \frac{u^{n+1} - u^n}{\Delta t} - \frac{1}{2} \frac{u^n - u^{n-1}}{\Delta t} + (\nabla \cdot \mathcal{F} + S)^*$$
$$\hat{r}^{n+1} = \frac{u^n - u^{n-1}}{\Delta t} + (\nabla \cdot \mathcal{F} + S)^*$$

The  $*$  value is now the time extrapolated one  $x^* = 2x^n - x^{n-1}$ .

# (IMPLICIT-EXPLICIT) TIME STEPPING FOR RD

## EXPLICIT RD: THACKER OSCILLATIONS

Thacker oscillations



## (IMPLICIT-EXPLICIT) TIME STEPPING FOR RD

### IMPLICIT-EXPLICIT EBDf-RD

For stiff problems, an IMEX version of EBDf can be constructed :

$$\sum_{K \ni i} \sum_{j \in K} m_{ij}^G \frac{3}{2} \frac{u_j^{n+1} - 2u_j^n + u_j^{n-1}}{\Delta t} =$$
$$- \sum_{K \ni i} \left\{ \sum_{j \in K} m_{ij}^{RD} \frac{u_j^n - u_j^{n-1}}{\Delta t} + \beta_i^K (\nabla \cdot \mathcal{F} + S)^* + \sum_{j \in K} m_{ij}^{RD} f_j^* \right\}$$

- ▶  $m_{ij}^{RD} f_j^*$  is an approximation of  $m_{ij}^{RD} f_j^{n+1} = m_{ij}^G f_j^{n+1} + m_{ij}^{Stab} f_j^{n+1}$
- ▶ We will keep the full A-stable implicit unstabilized form :  $m_{ij}^G f_j^{n+1}$
- ▶ We will still use the modified residual for the stabilization:  $m_{ij}^{Stab} f_j^*$



## (IMPLICIT-EXPLICIT) TIME STEPPING FOR RD

### IMPLICIT-EXPLICIT EBDf-RD

Putting back together all the terms we end with the implicit update:

$$\sum_{K \ni i} \sum_{j \in K} m_{ij}^G \left\{ \frac{3}{2} \frac{u_j^{n+1} - 2u_j^n + u_j^{n-1}}{\Delta t} + f^{n+1} - f^* \right\} =$$
$$- \sum_{K \ni i} \left\{ \sum_{j \in K} m_{ij}^{RD} \frac{u_j^n - u_j^{n-1}}{\Delta t} + \beta_i^K (\nabla \cdot \mathcal{F} + S)^* + \sum_{j \in K} m_{ij}^{RD} f_j^* \right\}$$

### IMPLICIT PHASE

The implicit equation

$$|C_i| \left\{ \frac{3}{2} \frac{u_j^{n+1} - 2u_j^n + u_j^{n-1}}{\Delta t} + f^{n+1} - f^* \right\} = -R_i$$

is **solved analytically**

## (IMPLICIT-EXPLICIT) TIME STEPPING FOR RD

### IMPLICIT-EXPLICIT EBDf-RD

Putting back together all the terms we end with the implicit update:

$$\sum_{K \ni i} \sum_{j \in K} m_{ij}^G \left\{ \frac{3}{2} \frac{u_j^{n+1} - 2u_j^n + u_j^{n-1}}{\Delta t} + f^{n+1} - f^* \right\} =$$
$$- \sum_{K \ni i} \left\{ \sum_{j \in K} m_{ij}^{RD} \frac{u_j^n - u_j^{n-1}}{\Delta t} + \beta_i^K (\nabla \cdot \mathcal{F} + S)^* + \sum_{j \in K} m_{ij}^{RD} f_j^* \right\}$$

### (LINEAR) STABILITY

By Kreiss (1962) and Strang (1964) (cf. book by Richtmyer & Morton (1967)):

*If the discrete system*

$$u^{n+1} = C(\Delta t)u^n$$

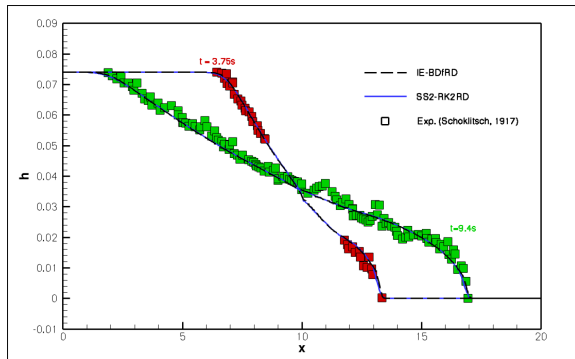
*is stable, that given a bounded operator  $Q(\Delta t)$ , the discrete perturbed system*

$$u^{n+1} = C(\Delta t)u^n + \Delta t Q(\Delta t)u^n$$

*is also stable*

SOME APPLICATIONS

## DAM BREAK EXPERIMENT BY SCHOKLITSCH (1917)

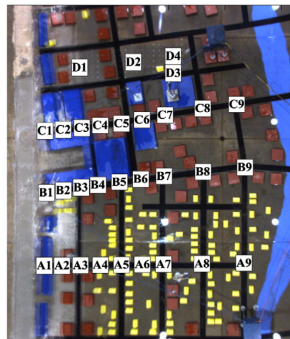
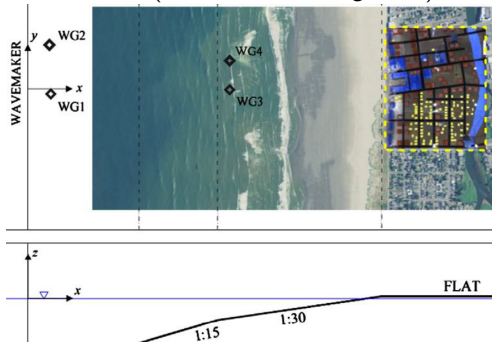


- ▶ Friction dominated
- ▶ Friction coefficient "blow up" at the wet/dry point

# SEASIDE EXPERIMENT

## WAVE TANK REPRODUCTION OF SEASIDE (OREGON)

Full details in (Park et al, *Coast.Eng.* 2013)



# SEASIDE EXPERIMENT

## WAVE TANK REPRODUCTION OF SEASIDE (OREGON)

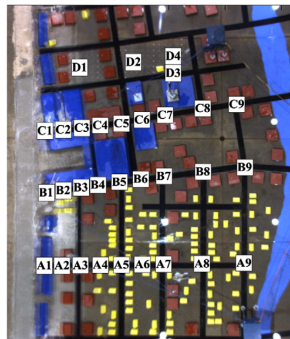
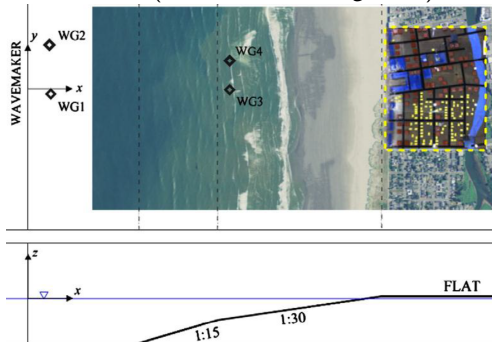
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# SEASIDE EXPERIMENT

## WAVE TANK REPRODUCTION OF SEASIDE (OREGON)

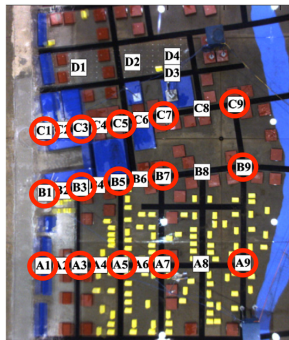
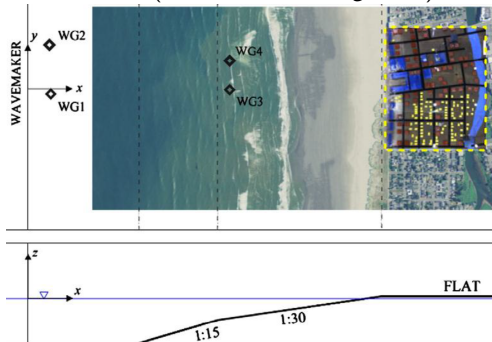
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## WAVE TANK REPRODUCTION OF SEASIDE (OREGON)

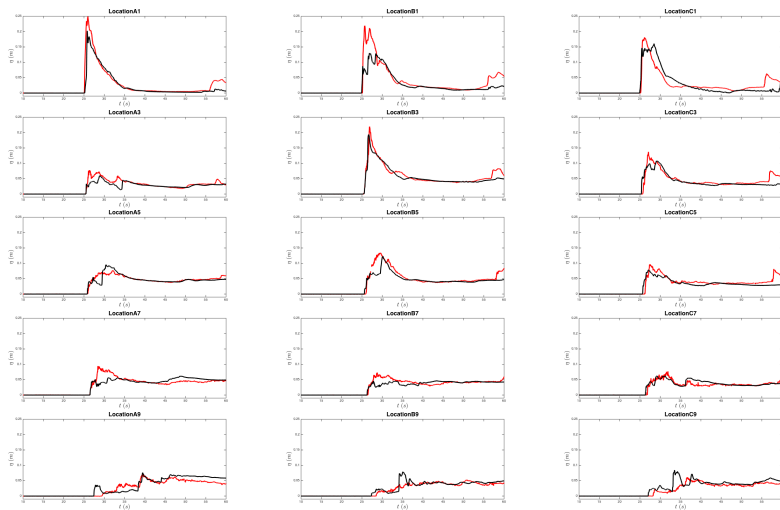
Full details in (Park et al, *Coast.Eng.* 2013)





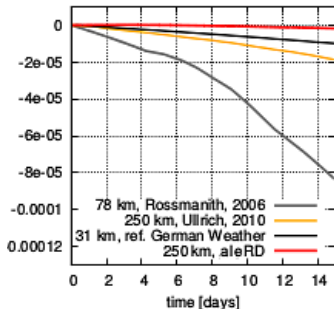
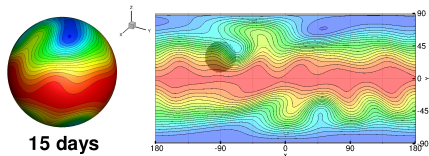
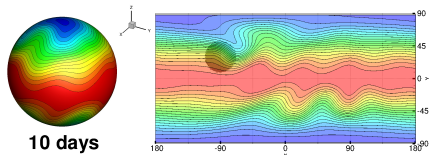
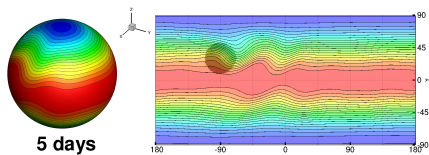
# SEASIDE EXPERIMENT

— Simulations      — Experiments



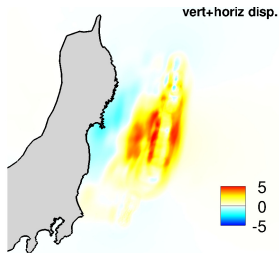
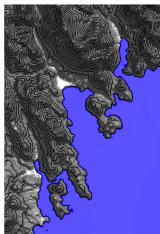
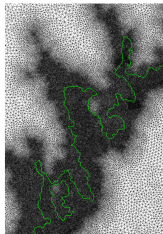
# CURVILINEAR COORD.S: GLOBAL ZONAL GEOSTROPHIC FLOW

Case #5 from [Williamson et al., 1992] is a zonal flow perturbed by a mountain



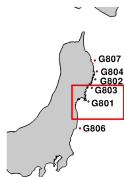
# GLOBAL ZONAL GEOSTROPHIC FLOW

- ▶ **Mesh 1:** 5 km to 120 m
- ▶ **Mesh 2:** 15 km to 360 m (half the number of cells)
- ▶ Source: vertical + horizontal displacement (courtesy of BRGM)



Left and center: Embedded mesh and initial state in the vicinity of Iwate prefecture.  
Right: initial vertical displacement.

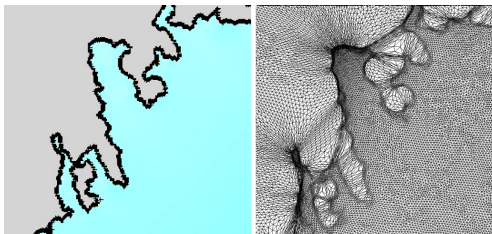
# ADAPTIVE ALE SIMULATIONS



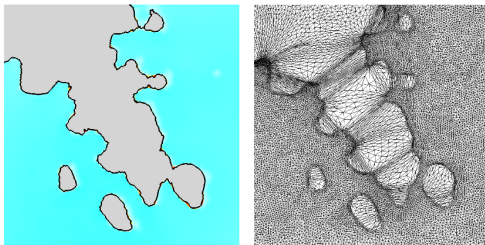
# ADAPTIVE ALE SIMULATIONS



# SHORELINE ADAPTATION



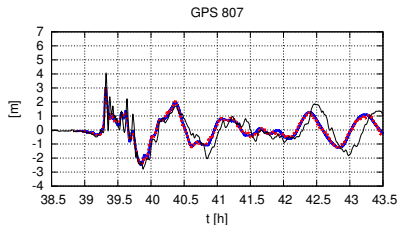
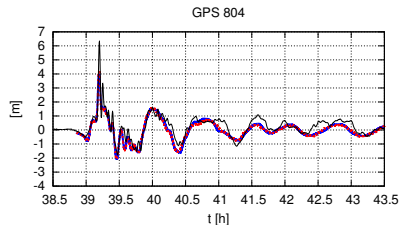
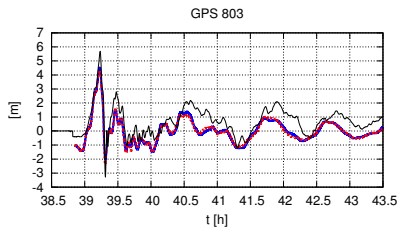
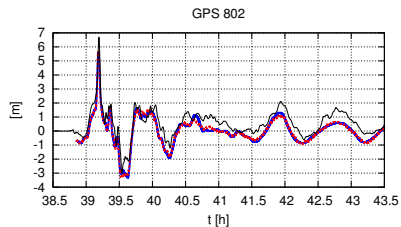
Initial shoreline (Iwate prefecture)



Initial shoreline (Miyagi prefecture)

# ALE SIMULATION AGAINST REFERENCE

— Mesh a (Reference) — Mesh b + ADAPT-ALE — Obs.Data





# FLASH FLOODS IN THE CITY OF WORMS (RHINELAND-PALATINATE)

Collaboration with BGS IT&E (German SME):

A. Roland et al, EGU meeting 2018



**Worms,  
Germany**



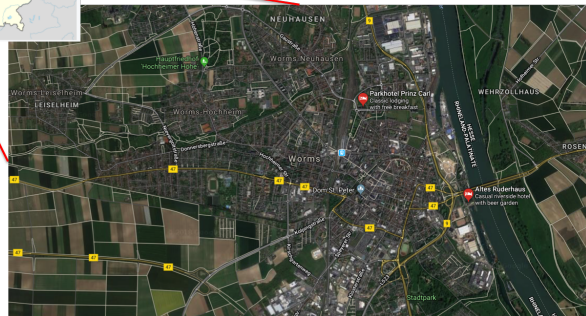
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**Worms,  
Germany**



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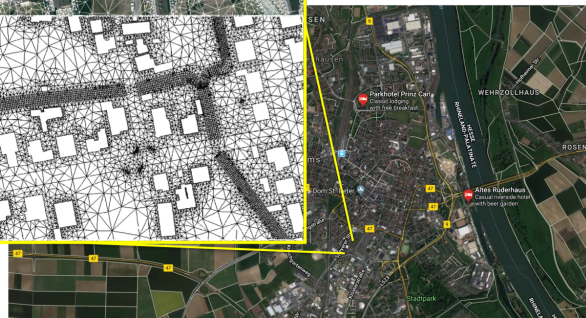
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A. Roland et al, EGU meeting 2018



**Worms,  
Germany**

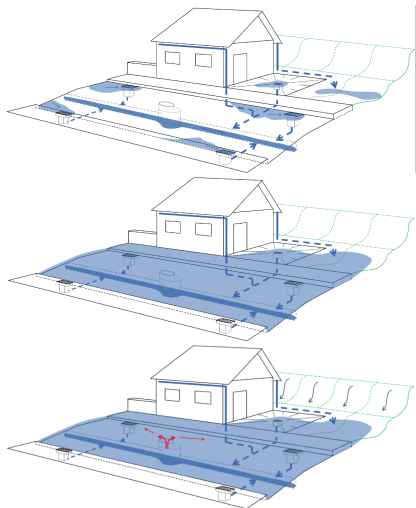
14 millions  
elements  
mesh



# FLASH FLOODS IN THE CITY OF WORMS (RHINELAND-PALATINATE)

Collaboration with BGS IT&E (German SME):

A. Roland et al, EGU meeting 2018



2-way coupling with sub-models for sewage system (Bernoulli-type models), and unresolved structures (pressure patches)

# FLASH FLOODS IN THE CITY OF WORMS (RHINELAND-PALATINATE)

Collaboration with BGS IT&E (German SME):

A. Roland et al, EGU meeting 2018

Worms city movie

# FLASH FLOODS IN THE CITY OF WORMS (RHINELAND-PALATINATE)

**REGENSICHER WORMS**  
Starkregenvorsorge gestalten / Gemeinsam

**Infoveranstaltung „Starkregen in Worms“**  
DOKUMENTATION



// 2. Dezember 2017 // DAS WORMSER

December 2nd, 2017:  
results presented during a public audition in  
the city aiming at raising the population's  
awareness on the risks of floods, and on the  
importance of proper forecasting in the  
development of hazard reduction policies

## SUMMARY AND OUTLOOK

- ▶ Residual distribution: genuinely multidimensional well balanced schemes
- ▶ general framework to solve balance laws on unstructured moving grids
- ▶ close relations to continuous stabilized finite elements (e.g. SUPG)
- ▶ mass matrix requires careful design of efficient time stepping (error correction approach)
- ▶ numerical results are extremely satisfactory/promising

## ONGOING AND FUTURE WORK

- ▶ More on IMEX: stiffly stable RK, application to kinetic approximations
- ▶ Higher order ( $\geq 3$ ) unsteady for complex/realistic applications ?
- ▶ Other constraints : e.g. energy/entropy conservation
- ▶ Immersed/embedded BCs: feasible for urban inundation?
- ▶ Dispersive waves
- ▶ etc. etc.



THX !!! 😊