

# Global flux dG-SEM for systems of balance laws with a discretely well balanced entropy correction

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Credit to them for the good stuff in the talk  
blame me for the rest

We seek solutions of the (hyperbolic) system of balance laws

$$\partial_t U + \nabla \cdot F(U) = S(U; \varphi(x)), \quad (1)$$

Typical examples

- Shallow water equations with topography/friction/Coriolis/etc
- Euler equations with gravity
- Shallow Water/Euler in pseudo-1D form (section variation)
- etc.

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- etc.

A multi-D generalization is possible, and there will be 2D examples.

But for simplicity the discussion is done for the 1D case

We seek solutions of the (hyperbolic) system of balance laws

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**Property 1. Non-trivial steady states.**

We seek solutions of the (hyperbolic) system of balance laws

$$\partial_t U + \partial_x F(U) = 0,$$

### Property 1. Non-trivial steady states.

For the homogeneous case:

- $U = U_0$  constant in space and time is an exact solution
- Fundamental consequence:  
*consistency condition* at the discrete level which is the exactness wrt constant  $U$
- Polynomial approximation explicitly embed this condition in their construction

We seek solutions of the (hyperbolic) system of balance laws

$$\partial_t U + \partial_x F(U) = S(U; \varphi(x)), \quad (1)$$

### Property 1. Non-trivial steady states.

Balance law case:

- $U = U_0$  constant is rarely an exact solution
- Fundamental consequence:  
exactness wrt constant  $U$  is not an adequate *consistency condition* at the discrete level
- Using (only) this condition in the construction of discrete approximations may lead to large errors

We seek solutions of the (hyperbolic) system of balance laws

$$\partial_t U + \partial_x F(U) = S(U; \varphi(x)), \quad (1)$$

### Consistency conditions 1: (steady) invariant states

In some cases, one can establish other “simple” invariants (cf. later shallow water):

$$\partial_t u + \partial_x (u^2/2) + u \partial_x \varphi(x) = 0$$

A constant (in space and time) value  $V =: u + \varphi(x) = V_0$  is a relevant consistency condition.

Indeed we can rewrite the PDE as

$$\partial_t u + u \partial_x V = 0 \quad \text{or} \quad \partial_t V + u \partial_x V = 0$$



We seek solutions of the (hyperbolic) system of balance laws

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### Consistency conditions 2: (steady) integral relations

In other cases, invariants can emerge from exact integral relations:

$$\partial_t u + \partial_x (u^2/2) + \varphi(x)u = 0 \quad \Rightarrow \text{steady ODE: } \partial_x u + \varphi(x) = 0$$

A constant value  $V =: u - u_0 + \int_{x_0}^x \varphi(s) ds$  is a relevant consistency condition.

Indeed, we can rewrite the PDE as

$$\partial_t u + u \partial_x V = 0 \quad \text{or} \quad \partial_t V + u \partial_x V = 0$$

We seek solutions of the (hyperbolic) system of balance laws

$$\partial_t U + \partial_x F(U) = S(U; \varphi(x)), \quad (1)$$

### Consistency conditions 3: global fluxes

More generally, we can consider the pseudo-conservative form of the balance law

$$\partial_t U + \partial_x F + \partial_x R = 0, \quad (1)$$

having introduced the source integral

$$R(U, x) - R_0 := - \int_{x_0}^x S(U, \varphi) ds \quad (2)$$

A constant value in space of the global flux  $G := F + R$  is a relevant consistency condition.

*The value of the global flux is only known a priori if the analytical form of a primitive of  $S$  is available.*

We seek solutions of the (hyperbolic) system of balance laws

$$\partial_t U + \partial_x F(U) = S(U; \varphi(x)), \quad (1)$$

**Property 2. Entropy balance.**

We seek solutions of the (hyperbolic) system of balance laws

$$\partial_t U + \partial_x F(U) = S(U; \varphi(x)), \quad (1)$$

### Property 2. Entropy balance.

System (1) is endowed with an auxiliary constraint

$$\partial_t \eta + \partial_x F_\eta(U) \leq S_\eta(U; \varphi(x)), \quad (4)$$

With:

$\eta = \eta(U)$  a mathematical entropy,

$F_\eta(U)$  the entropy flux,

$S_\eta(U; \varphi(x))$  a dissipation/production term.

We seek solutions of the (hyperbolic) system of balance laws

$$\partial_t U + \partial_x F(U) = S(U; \varphi(x)), \quad (1)$$

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For smooth solutions the inequality becomes an equality giving an auxiliary entropy balance law.

We seek solutions of the (hyperbolic) system of balance laws

$$\partial_t U + \partial_x F(U) = S(U; \varphi(x)), \quad (1)$$

- Possible generalization of the notion of consistency wrt constants (in space) :
  - 1 Steady invariants
  - 2 Steady integral relations
  - 3 Global fluxes
  - 4 other declinations (continuous or discrete level)...
- Well balanced scheme: discrete approximation embedding one (or more) of these notions

### Remark: consistency and entropy conservation

All of the above relate to the main PDE.

Exact consistency with constant entropy flux, *viz entropy conservation* comes as an extra constraint. A well balanced approach may or may not satisfy this constraint.

We seek solutions of the (hyperbolic) system of balance laws

$$\partial_t U + \partial_x F(U) = S(U; \varphi(x)), \quad (1)$$

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## 2D Cartesian shallow water equations.

$$\partial_t \begin{pmatrix} h \\ hu \\ hv \end{pmatrix} + \partial_x \begin{pmatrix} hu \\ hu^2 + p(h) \\ huv \end{pmatrix} + \partial_y \begin{pmatrix} hv \\ huv \\ hv^2 + p(h) \end{pmatrix} = -h \begin{pmatrix} 0 \\ \partial_x \varphi + c_f u + \omega v \\ \partial_y \varphi + c_f v - \omega u \end{pmatrix}, \quad (5)$$

### Notation.

$h$  water depth

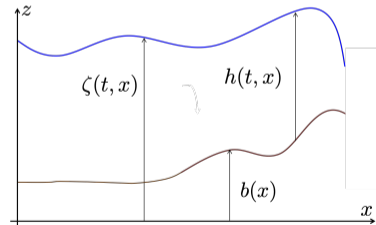
$\vec{v} = (u, v)$  horizontal velocity

$p = gh^2/2$  hydrostatic pressure ( $g$  gravity acceleration)

$\varphi = gb$  gravitational potential ( $b(x, y)$  bottom topography)

$c_f = c_f(h, \vec{v})$  friction coefficient

$\omega$  Coriolis coefficient



1D rotating shallow water equations<sup>1</sup>.

$$\partial_t \begin{pmatrix} h \\ hu \\ hv \end{pmatrix} + \partial_x \begin{pmatrix} hu \\ hu^2 + p(h) \\ huv \end{pmatrix} = -h \begin{pmatrix} 0 \\ \partial_x \varphi + c_f u + \omega v \\ c_f v - \omega u \end{pmatrix}, \quad (6)$$

**Notation.**

$h$  water depth

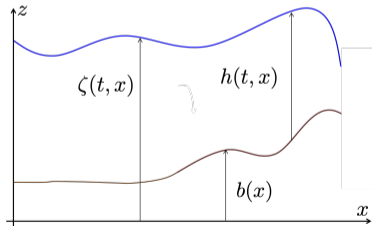
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<sup>1</sup>Castro et al, SISC 31, 2008

## 1D rotating shallow water equations.

$$\partial_t \begin{pmatrix} h \\ hu \\ hv \end{pmatrix} + \partial_x \begin{pmatrix} hu \\ hu^2 + p(h) \\ huv \end{pmatrix} = -h \begin{pmatrix} 0 \\ \partial_x \varphi + c_f u + \omega v \\ c_f v - \omega u \end{pmatrix}, \quad (6)$$

## Non-trivial steady states.

Example 1: constant energy moving equilibrium (no friction, no Coriolis).

$$hu = q_0, \quad v = 0, \quad g(h + b) + k = E_0$$

Example 2: lake at rest with Coriolis perturbation (no friction).

$$u = 0, \quad v = V(x), \quad g(h + b) + \omega \int_x V = Z_0$$

Example 3: moving equilibrium with friction and slope variations<sup>2</sup>

$$hu = q_0, \quad v = 0, \quad g(h + b) + k + \int_{x_0}^x c_f u ds = E_0$$

<sup>2</sup>See e.g. (Michel-Dansac et al. *J.Comput.Phys.* 335, 2017) for examples

## Shallow water equations.

$$\partial_t \begin{pmatrix} h \\ hu \\ hv \end{pmatrix} + \partial_x \begin{pmatrix} hu \\ hu^2 + p(h) \\ huv \end{pmatrix} = -h \begin{pmatrix} 0 \\ \partial_x \varphi + c_f u + \omega v \\ c_f v - \omega u \end{pmatrix}, \quad (6)$$

## Entropy balance.

$$\partial_t \eta + \partial_x F_\eta = -\mathcal{D}_f \quad (7)$$

with *total entropy/energy*  $\eta$  and entropy flux  $F_\eta$ :

$$\eta = p(h) + hk + h\varphi = p(h) + hk + ghb, \quad F_\eta = hu(gh + k + \varphi) = hu(g\zeta + k) \quad (8)$$

*In absence of friction, and for smooth solution total entropy/energy is conserved*

## Focus of this work

- Discretely well balanced method agnostic of the equilibrium
- Use idea of global flux approximation within dGSEM formulation
- Characterize the notion of discrete equilibrium associated to this formulation
- Investigate the compatibility of global flux consistency with entropy/energy conservation

## 1 Introduction

Balance laws, consistency, well balanced, conservation

Shallow water equations

Global flux related well balanced techniques: incomplete taxonomy

## 2 Global Flux Collocated Discontinuous Galerkin

dGSEM basics

Global flux assembly

## 3 Numerical results: batch 1

## 4 A simple extension to 2D systems

Global flux dGSEM in 2D

Numerical results: batch 2

## 5 Embedding entropy conservation

Introduction: discrete entropy and DGSEM

Issue with entropy correction with Gf-dG

Numerical results: batch 3

## 6 Conclusion and perspectives

# Numerics: WB reconstruction, global fluxes, modified Riemann problem

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We focus on techniques which can be related to some “special quadrature” of the source.

Other points of view are possible:

- hydrostatic reconstructions and generalizations  
(Audusse et al *SISC* 25 2004; Castro et al., *Math.Mod.Meth.Appl.Sci.* 5, 2007)
- Reference solutions  
(Klingenbert et al *SISC* 41, 2019; Castro & Pares *J.Sci.Comp.* 82, 2020)

There are of course relations among all these approaches...



## Once upon a time ...

P.L. Roe. Upwind differencing schemes for hyperbolic conservation laws with source terms. In Claude Carasso, Denis Serre, and Pierre-Arnaud Raviart, editors, *Nonlinear Hyperbolic Problems*, pages 41–51, Berlin, Heidelberg, 1987. Springer Berlin Heidelberg.

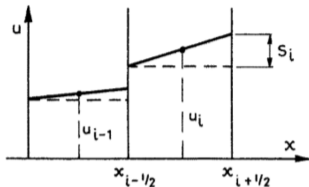
Once upon a time ...

$$\partial_t u + a \partial_x u = q, \quad a > 0$$

- Integrate in space and time
- upwind fluxes
- integrate the source term along characteristics

$$u_i^{n+1} = u_i^n - \nu (u_i^n - u_{i-1}^n) + \frac{1}{2} \nu (1 - \nu) S_{i-1} - \frac{1}{2} \nu (1 - \nu) S_i + [(1 - \frac{1}{2} \nu) q_i + \frac{1}{2} \nu q_{i-1}] \Delta t$$

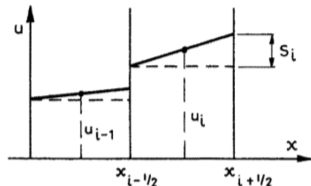
$$\nu = a \Delta t / \Delta x$$



## Once upon a time ...

$$\partial_t u + a \partial_x u = q, \quad a > 0$$

Choice of the slope...



problem (non-linear systems) several authors [6,7,8] have felt the attraction of considering **data which is in piecewise equilibrium**. That is, the data is projected into a representation such that the steady flow equations are satisfied within each cell. In our simple model equation, that means choosing

$$S_i = \frac{q_i \Delta x}{a} = \frac{q_i \Delta t}{v}$$

Once upon a time ...

$$\partial_t u + a \partial_x u = q, \quad a > 0$$

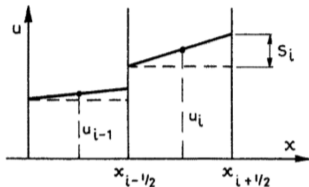
Upwind difference/source splitting:

$$u_i^{n+1} = u_i^n - \frac{\Delta t}{\Delta x} \phi_{i-\frac{1}{2}}$$

we can measure the extent to which

they are out of equilibrium (with each other now, now internally) by the quantity

$$\phi_{i-\frac{1}{2}} = a(u_i - u_{i-1}) - \frac{1}{2} \Delta x (q_{i-1} + q_i)$$



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**Well balanced upwind (difference splitting) schemes**

$$\begin{aligned} \Delta x \frac{dU_i}{dt} + (A^- A^{-1})_{i+1/2}^{\text{Roe}} (F_{i+1} - F_i - \Delta x S_{i+1/2}) \\ + (A^+ A^{-1})_{i-1/2}^{\text{Roe}} (F_i - F_{i-1} - \Delta x S_{i-1/2}) = 0 \end{aligned}$$

- Bermudez & Vazquez, *Computers & Fluids* 8, 1994; Vazquez-Cendon, *J.Comput.Phys.* 148, 1999
- Parés & Castro, *M<sup>2</sup>AN* 38, 2004; Parés, *SINUM* 44, 2006
- Castro et al., *Math.Mod.Meth.Appl.Sci.* 5, 2007

# Numerics: WB reconstruction, global fluxes, modified Riemann problem 2

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End

## General formalism: residual distribution and global fluxes

$$\Delta x \frac{dU_i}{dt} + (A^- A^{-1})_{i+1/2}^{\text{Roe}} (F_{i+1} - F_i - \Delta x S_{i+1/2}) + (A^+ A^{-1})_{i-1/2}^{\text{Roe}} (F_i - F_{i-1} - \Delta x S_{i-1/2}) = 0$$

## General formalism: residual distribution and global fluxes

$$\Delta x \frac{dU_i}{dt} + (A^- A^{-1})_{i+1/2}^{\text{Roe}} \overbrace{(F_{i+1} - F_i - \Delta x S_{i+1/2})}^{\Phi^{i+1/2}} + (A^+ A^{-1})_{i-1/2}^{\text{Roe}} \underbrace{(F_i - F_{i-1} - \Delta x S_{i-1/2})}_{\Phi^{i-1/2}} = 0$$

## General formalism: residual distribution and global fluxes

$$\Delta x \frac{dU_i}{dt} + B_i^{i+1/2} \Phi^{i+1/2} + B_i^{i-1/2} \Phi^{i-1/2} = 0$$

$$\Phi^{i-1/2} := \int_{x_{i-1}}^{x_i} (\partial_x F - S)$$

$$B_i^{i+1/2} + B_{i+1}^{i+1/2} = \text{Id}$$

- Abgrall & Ricchiuto, arXiv:2109.08491, 2021; Abgrall & Ricchiuto, *ECM* 2nd Edition, 2017
- Ricchiuto, *J.Comput.Phys.* 280, 2015
- Chou & Shu, *J.Comput.Phys.* 214, 2006; J. Lin et al., *J.Sci.Comp.* 79, 2019



## General formalism: residual distribution and global fluxes

$$\Delta x \frac{dU_i}{dt} + B_i^{i+1/2} \Phi^{i+1/2} + B_i^{i-1/2} \Phi^{i-1/2} = 0$$

$$\Phi^{i-1/2} := \int_{x_{i-1}}^{x_i} (\partial_x F - S)$$

$$B_i^{i+1/2} + B_{i+1}^{i+1/2} = \text{Id}$$

Steady state/well balanced conditions

- 1  $B_i^{i\pm 1/2}$  uniformly bounded
- 2 for data at equilibrium  $\Phi^{i\pm 1/2} = 0$

## General formalism: residual distribution and global fluxes

**Trick.** Set now

$$G_0 = F_0, \quad G_i = G_{i-1} + \int_{x_{i-1}}^{x_i} (\partial_x F - S)$$

The flux splitting/RD prototype can equivalently be written in global flux form

$$\begin{aligned} \Delta x \frac{dU_i}{dt} &= -B_i^{i+1/2}(G_{i+1} - G_i) - B_i^{i-1/2}(G_i - G_{i-1}) \\ &= -(\hat{G}_{i+1/2} - \hat{G}_{i-1/2}) \end{aligned}$$

with

$$\hat{G}_{i+1/2} = B_i^{i+1/2}(G_{i+1} - G_i) - G_i = G_{i+1} - B_{i+1}^{i+1/2}(G_{i+1} - G_i)$$

## General formalism: residual distribution and global fluxes

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Consistency/well balanced conditions

- 1  $G_i = G_0$  for all  $i$ , for data at equilibrium
- 2  $\hat{G}_{i+1/2} = G_0$  for all  $i$ , for data at equilibrium

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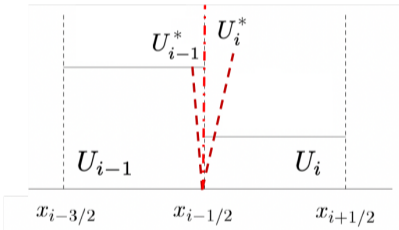
EC-GF-dG

WBRes 3

End

**Global flux consistency via full well balanced Riemann solver**

## Global flux consistency via full well balanced Riemann solver



Two intermediate states RP

For the shallow water equations, consider the Godunov method with numerical flux

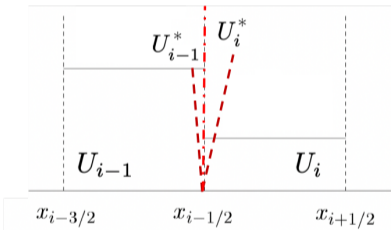
$$\hat{F} = \frac{F_L + F_R}{2} - \frac{1}{2} \sum_k |\lambda_k| \llbracket U \rrbracket_k$$

with  $\lambda_k$  the waves of the approximate Riemann solver,

2 physical waves plus a 0-wave :

$$\lambda_0 = u - \sqrt{gh}, \quad \lambda_1 = 0, \quad \lambda_2 = u + \sqrt{gh}$$

## Global flux consistency via full well balanced Riemann solver



Two intermediate states RP

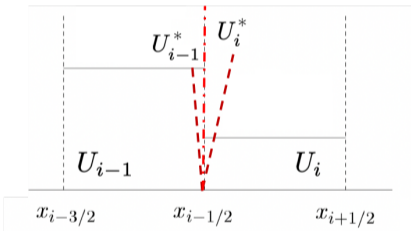
The space-time discrete FV prototype

$$\begin{aligned}
 U_i^{n+1} &= U_i^n - \frac{\Delta t}{\Delta x} (\hat{F}_{i+1/2} - \hat{F}_{i-1/2}) + \frac{\Delta t}{2} (\hat{S}_{i+1/2} + \hat{S}_{i-1/2}) \\
 &= U_i^n - \frac{\Delta t}{\Delta x} (\Phi_i^{i+1/2} + \Phi_i^{i-1/2})
 \end{aligned}$$

where simple manipulations show

$$\Phi_i^{i-1/2} = \frac{1}{2} \left( F_i - F_{i-1} - \sum_k |\lambda_k| \llbracket U \rrbracket_k - \Delta x \hat{S}_{i-1/2} \right)$$

## Global flux consistency via full well balanced Riemann solver



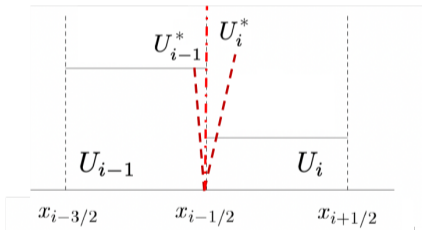
Two intermediate states RP

A steady 0-wave introduces 2 intermediate states:  
to obtain them we can impose 4 conditions

- 2 conditions:  $F_i - F_{i-1} - \Delta x \hat{S} = \sum_k \lambda_k \llbracket U \rrbracket$   
(space-time integration)
- 2 conditions: steady state relations across 0-wave, e.g.

$$\llbracket hu \rrbracket_0 = 0, \quad \llbracket g\zeta + k \rrbracket_0 = 0$$

## Global flux consistency via full well balanced Riemann solver



Two intermediate states RP

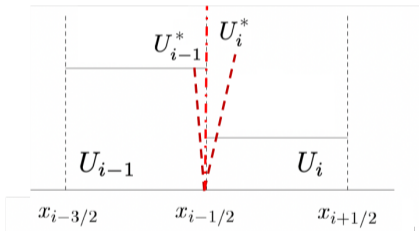
- Steady condition  $U_j = U_j^* \Rightarrow$  algebraic eq. defining  $\hat{S}$
- The intermediate states  $U_j^*$  depend on  $\hat{S}$
- Automatically verify  $\Phi_i^{i\pm 1/2} = 0$  for steady initial data

For data at equilibrium the schemes verify

$$\begin{aligned} \Phi_i^{i-1/2} &= \frac{1}{2} \left( F_i - F_{i-1} - \Delta x \hat{S}_{i-1/2} \right) \\ &\approx \frac{1}{2} \int_{-\Delta x/2}^{\Delta x/2} (\partial_x F - S) = \frac{1}{2} \int_{-\Delta x/2}^{\Delta x/2} \partial_x G = 0 \end{aligned}$$



## Global flux consistency via full well balanced Riemann solver



Two intermediate states RP

- Greenberg & Leroux, *SINUM* 33, 1996
- Gosse, *Comput.Math.Appli.* 39, 2000
- Gallouet et al., *Computers & Fluids* 32, 2003
- Berthon & Chalons *Math.Comp.* 85, 2016;  
Michel-Dansac et al. *J.Comput.Phys.* 154, 2017
- etc

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## Direct global flux reconstruction and discrete equilibria

## Direct global flux reconstruction and discrete equilibria

- 1 Consider a consistent source quadrature which is not WB:  $\Delta x \hat{S} \neq \Delta F$  along exact equilibria
- 2 Define local approximations of the global flux as:

$$R_0 := 0, \quad G_0 = F(U_{s0})$$
$$R_{i+1/2} := R_{i-1/2} + \int_{x_{i-1}}^{x_i} S(U, \varphi), \quad G_i := F(U_i) + (R_{i+1/2} + R_{i-1/2})/2$$

- 3 Given  $(G_j, R_j)$  assume you can invert the relation  $F(U_j) = G_j - R_j \Rightarrow U_j$

## Direct global flux reconstruction and discrete equilibria

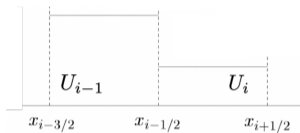
**Definition** (Discrete steady state). *The discrete steady state  $U(x)$  of the global flux method is defined from*

$$F(U(x)) + R(U(x)) = G_0 = F(U_{s0}) \quad (9)$$

Equation (9) defines a nonlinear algebraic system which can be solved iteratively:

- 1  $F(U_1) + R(U_1, \varphi)/2 = G_0$
- 2  $F(U_2) + R(U_2, \varphi)/2 = G_0 - R(U_1, \varphi)/2$
- 3 etc

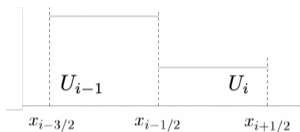
## Direct global flux reconstruction and discrete equilibria



**Global flux FV scheme:** At each interface  $i \pm 1/2$

- 1 Reconstruction:  
cell global flux polynomials  $G_i(x)$  are built from cell averages using std. methods

## Direct global flux reconstruction and discrete equilibria



**Global flux FV scheme:** At each interface  $i \pm 1/2$

- 2 Solution recovery: interface values  $U_{i+1/2}^\pm$  are recovered from

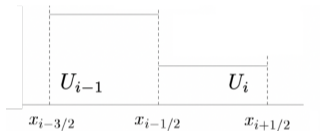
$$F(U_{i+1/2}^-) = G_i(x_{i+1/2}) - R_{i+1/2}, \quad F(U_{i+1/2}^+) = G_{i+1}(x_{i+1/2}) - R_{i+1/2}$$

Note that

$$G_i(x_{i+1/2}) = G_{i+1}(x_{i+1/2}) \Rightarrow F(U_{i+1/2}^-) = F(U_{i+1/2}^+)$$

In this case, the algebraic solver inverting  $F(U) = G - R$  gives no interface jumps.

## Direct global flux reconstruction and discrete equilibria



**Global flux FV scheme:** At each interface  $i \pm 1/2$

- 3 Approximate Riemann problem :

$$\hat{G}_{i+1/2} = \gamma G_i(x_{i+1/2}) + (1 - \gamma) G_{i+1}(x_{i+1/2}) + D(U_{i+1/2}^+ - U_{i+1/2}^-)$$

with  $D$  some dissipation matrix.

## Direct global flux reconstruction and discrete equilibria

**Definition** (Discrete steady state). *The discrete steady state  $U(x)$  of the global flux method is defined from*

$$F(U(x)) + R(U(x)) = G_0 = F(U_{s0}) \quad (9)$$

## Global flux FV scheme:

$$\Delta x \frac{dU_i}{dt} + \hat{G}_{i+1/2} - \hat{G}_{i-1/2} = 0$$

**Proposition** (Discrete well balanced). *On a given mesh the global flux FV scheme preserves exactly constant global flux states, and the associated discrete steady state  $U(x)$  computed from (9), with an expected error wrt the exact steady state  $\|U(x) - U_s(x)\|$  with  $U_s$  the exact steady equilibrium.*



# Numerics: WB reconstruction, global fluxes, modified Riemann problem 4

EC-GF-  
dGSEM

Ricchiuto

Intro

I-BLaws

SWEs

I-WB

GF-dGSEM

dGSEM

GFlux

WBRes 1

WB2d

2D GF-dG

WBRes 2

EC-GF-dG

I-EC

EC-GF-dG

WBRes 3

End

## Direct global flux reconstruction and discrete equilibria

- Chertock et al., *J.Comput.Phys.* 358, 2018
- Cheng et al., *J.Sci.Comp.* 80, 2019
- Chertock et al, *J.Sci.Comp.* 90, 2022

## Coming up

- 1 Global flux formulation in the DGSEM context
- 2 Characterization of discrete equilibria
- 3 Compatibility between global flux and entropy conservation
- 4 Verification of well balanced for various sources in 1D and 2D

### WB DG methods (not using global fluxes)

Y. Xing, Ohio State

M. Dumbser, U. Trento

E. Gaburro, (before U. Trento, now Inria)

M. Castro, (Edanya group in Malaga)

G. Gassner (Cologne U.), A. Winters (Linkoping U.) and co.

F. Giraldo (Navy),

B. Bonev, J. Hstehaven (EPFL),

many many others...

Ricchiuto

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**dGSEM**

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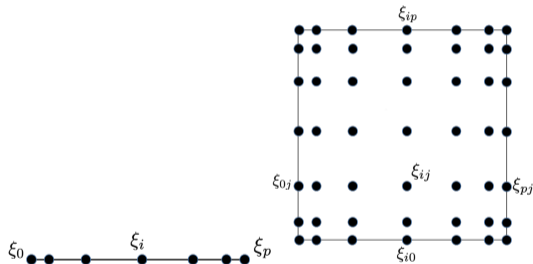
EC-GF-dG

WBRes 3

End

## Main notation

- Reference element  $\xi \in [0, 1]$
- $x(\xi)$  linear map  $K \mapsto [0, 1]$ , here:  $|K| = h^d$
- $\{\phi_i(\xi)\}_{i=0,p}$  degree  $p$  Lagrange bases
- $\{\xi_i\}_{i=0,p}$   $p + 1$  Gauss-Lobatto (GL) points
- Set  $U_h = \sum_{i=0}^p \phi_i(x(\xi))U_i$
- 2D extension by tensor products



## DGSEM variational form: conservation laws

Consider for the moment the approximation of solutions of

$$\partial_t U + \partial_x F(U) = 0$$

On an element  $K$ , start from the dG approximation arising from the variational form

$$|K| \int_0^1 \varphi_i(\xi) \partial_t U_h - \int_0^1 \partial_\xi \varphi_i(\xi) F_h + (\varphi_i \hat{F}_h(U_h, U_h^+))_{\xi=1} - (\varphi_i \hat{F}_h(U_h, U_h^+))_{\xi=0} = 0$$

## DGSEM variational form: conservation laws

Consider for the moment the approximation of solutions of

$$\partial_t U + \partial_x F(U) = 0$$

dGSEM: quadrature based on the same GL nodes used for the polynomial expansion<sup>3</sup>

$$\frac{d\mathbf{U}}{dt} - \tilde{D}_x^T \mathbf{F} + \mathcal{M}^{-1} \mathcal{B} \hat{\mathbf{F}} = 0$$

- $\mathcal{M} = \text{diag}(\{w_i\}_{i=0,p})$  with  $w_i = h\phi_i(\xi_i)$  the quadrature weights
- $\tilde{D}_x = \mathcal{M}D_x\mathcal{M}^{-1}$  with  $(D_x)_{ij} = \partial_\xi\phi_i(\xi_j)$
- $\mathcal{B} = \text{diag}(-1, \dots, 1)$  the matrix sampling boundary values
- $\mathbf{U}, \mathbf{F}, \hat{\mathbf{F}}$  arrays of solution/flux/num. flux values

<sup>3</sup>Kopriva & Gassner *J.Sci.Comp.* 44, 2010 ; Hesthaven & Warburton, Springer 2008

## SBP property and fluctuation form

$$\frac{d\mathbf{U}}{dt} - \tilde{D}_x^T \mathbf{F} + \mathcal{M}^{-1} \mathcal{B} \hat{\mathbf{F}} = 0$$

The semi-discrete dGSEM equations can be equivalently written as<sup>4</sup>

$$\frac{d\mathbf{U}}{dt} + \tilde{D}_x \mathbf{F} + \mathcal{M}^{-1} \mathcal{B} (\hat{\mathbf{F}} - \mathbf{F})$$

---

<sup>4</sup>Kopriva & Gassner *J.Sci.Comp.* 44, 2010; Gassner et al. *J.Comput.Phys.* 327, 2016

## SBP property and fluctuation/RD form

In other words, the dGSEM can be written in fluctuation/strong form as

$$w_i \frac{dU_i}{dt} + \Phi_i + \Psi_i^L + \Psi_i^R = 0$$

with

$$\Phi_i := \int_K \phi_i \partial_x F_h$$

$$\Psi_i^L := [\phi_i(\hat{F}_h - F_h)]_{\xi=0}, \quad \Psi_i^R := [\phi_i(\hat{F}_h - F_h)]_{\xi=1}$$

This form well suited to see that (trivially)  $F_h = F_0$  is an exact discrete steady state.



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WBRes 1

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EC-Gf-dG

WBRes 3

End

We seek solutions of the (hyperbolic) system of balance laws

$$\partial_t U + \partial_x F(U) = S(U; \varphi(x)), \quad (1)$$

by locally recasting it in the pseudo-conservative form

$$\partial_t U + \partial_x G(U; \varphi(x)) = 0$$

with

$$G(U; \varphi(x)) = F(U) + R(U; \varphi(x))$$

$$R(U; \varphi(x)) = R_0 - \int_{x_0}^x S(U; \varphi(s)) ds$$

We seek solutions of the (hyperbolic) system of balance laws

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- 1 from  $F$  to  $G$ : source integral assembly
- 2 discrete well balanced: definition and understanding

## Gf-dGSEM: global flux assembly in 1d

General definition

$$R(x) = R_0 - \int_{x_0}^x S(U; \varphi(s)) ds$$

## Gf-dGSEM: global flux assembly in 1d

Evaluation of  $\{R_i\}_{i=0,p}$ , space-marching method:  $\forall j \geq 0$

① Set  $R_0 = R^-$

② 
$$R_i = R_{i-1} + \int_{x_{i-1}}^{x_i} S(U; \varphi(s)) ds$$



In all  $\{K_j\}_{j \geq 0}$  we set

$$R_h = \sum_{i=0,p} \varphi_i(x(\xi)) R_i$$

## Gf-dGSEM: global flux assembly in 1d

Evaluation of  $\{R_i\}_{i=0,p}$ , space-marching method:  $\forall j \geq 0$

1 Set  $R_0 = R^-$

2  $R_i = R_{i-1} - h \sum_{l=0,p} \int_{\xi_{i-1}}^{\xi_i} \varphi_l(\xi) S_l ds$



In all  $\{K_j\}_{j \geq 0}$  we set

$$R_h = \sum_{i=0,p} \varphi_i(x(\xi)) R_i$$

## Gf-dGSEM: global flux assembly in 1d

Evaluation of  $\{R_i\}_{i=0,p}$ , space-marching method:  $\forall j \geq 0$

- 1 Set  $R_0^{K_j} = R^-$

- 2  $R_i = R_{i-1} - h \sum_{l=0,p} \int_{\xi_{i-1}}^{\xi_i} \varphi_l(\xi) S_l ds$

Over an element we have

$$\mathbf{R} = \mathbf{R}^- - \mathcal{I}\mathbf{S}$$



In all  $\{K_j\}_{j \geq 0}$  we set

$$R_h = \sum_{i=0,p} \varphi_i(x(\xi)) R_i$$

**Remark.** The matrix  $\mathcal{I}$  is the integration tableau of the  $p+1$  stages RK-LobattoIIIA ODE solver<sup>5</sup>

<sup>5</sup>A. Prothero & A. Robinson, Math.Comp. 28, 1974

## Gf-dGSEM: discrete well balanced



## Gf-dGSEM: discrete well balanced

**Definition** (Discrete steady state). *The discrete steady state  $U^*$  is the polynomial approximation arising from the solution of the elemental systems of nonlinear algebraic equations obtained as*

$$F(U_i^*) - \sum_{j=0,p} \mathcal{I}_{ij} S(U_j^*, \varphi(x_0 + c_j h)) = G_0 - R_0$$

with  $G_0$  a global (over the mesh) constant flux state,  $R_0 = R^-$  the elemental initial value of  $R$ , and with  $\mathcal{I}_{ij}$  and  $c_j$  the entries of the integration tableau of the  $p+1$  stages implicit RK LobattoIIIA ODE integrator.



### Gf-dGSEM: discrete well balanced

**Proposition** (Discrete steady state). *Let  $R_0^{K_0} = 0$ , and  $\forall K_j$  let  $R^- = R_p^{K_j-1}$ . For smooth enough data,  $U^*$  is an approximation of order  $h^{2p}$  to a continuous exact steady state  $U$ .*



**Gf-dGSEM: discrete well balanced**

**Proposition** (Discrete steady state). *Let  $R_0^{K_0} = 0$ , and  $\forall K_j$  let  $R^- = R_p^{K_j-1}$ . For smooth enough data,  $U^*$  is an approximation of order  $h^{2p}$  to a continuous exact steady state  $U$ .*

*Proof.* The integration strategy reduces to the ODE integration with the  $A$ -stable implicit LobattoIIIA RK scheme of order  $2p$ <sup>6</sup> applied to  $\partial_x F - S = 0$

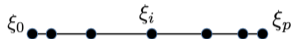


<sup>6</sup>A. Prothero & A. Robinson, Math.Comp. 28, 1974

## Gf-dGSEM: discrete well balanced

$$\mathbf{F}(\mathbf{U}) - \mathcal{IS}(\mathbf{U}; \varphi) = \mathbf{G}_0 - \mathbf{R}_0$$

$$\mathbf{R}_0^{K_j} = \mathbf{R}_p^{K_{j-1}}$$



In all  $\{K_j\}_{j \geq 0}$  we set

$$R_h = \sum_{i=0,p} \varphi_i(x(\xi)) R_i$$

- The nonlinear equation is solved element by element via Newton iterations for  $\{U_i\}_{i=0,p}$
- Nonlinear solver only needed for the exact/IC as data at quadrature points is directly evolved
- At equilibrium at interfaces  $\{F(U_p) + R_p\}_{K_{j-1}} = \{F(U_0) + R_0\}_{K_j} \implies$  no jumps of  $U$
- For smooth solutions  $U^* - U^{\text{ex}} = \mathcal{O}(h^{2p}) \implies$  potential for superconvergence for  $p \geq 2$

## Gf-dGSEM: variational form and numerical fluxes

## Gf-dGSEM: full discretization, well balanced, and numerical fluxes

The Gf-dGSEM can be written in fluctuation form

$$w_i \frac{dU_i}{dt} + \Phi_i + \Psi_i^L + \Psi_i^R = 0$$

with, setting  $G_h = \sum_{l=0,p} \phi_l(x(\xi))G_l$ , with  $G_l = F(U_l) + R_l$

$$\Phi_i := \int_K \phi_i \partial_x G_h, \quad \begin{cases} \Psi_i^L := [\phi_i(\hat{G}_h - G_h)]_{\xi=0} \\ \Psi_i^R := [\phi_i(\hat{G}_h - G_h)]_{\xi=1} \end{cases}$$

or equivalently in semi-discrete matrix form

$$\frac{d\mathbf{U}}{dt} + \tilde{D}_x \mathbf{G} + \mathcal{M}^{-1} \mathcal{B}(\hat{\mathbf{G}} - \mathbf{G}) = 0$$

with  $\mathbf{G} = \mathbf{F} + \mathbf{R}$

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**Definition.** (Consistent numerical global flux). A numerical global flux  $\hat{G} = \hat{G}(U^+, \varphi^+; U^-, \varphi^-)$  is said to be consistent if

$$G(U^+, \varphi^+) = G(U^-, \varphi^-) = G_0 \quad \Rightarrow \quad \hat{G}(U^+, \varphi^+; U^-, \varphi^-) = G_0$$

## Gf-dGSEM: full discretization, well balanced, and numerical fluxes

The Gf-dGSEM can be written in fluctuation form

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Example:

$$\hat{G}(U^+, \varphi^+; U^-, \varphi^-) = \alpha G(U^+, \varphi^+) + (\text{Id} - \alpha)G(U^-, \varphi^-) - \mathcal{D}(U^+ - U^-)$$



## Gf-dGSEM: full discretization, well balanced, and numerical fluxes

The Gf-dGSEM can be written in fluctuation form

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$$\Phi_i := \int_K \phi_i \partial_x G_h, \quad \begin{cases} \Psi_i^L := [\phi_i(\hat{G}_h - G_h)]_{\xi=0} \\ \Psi_i^R := [\phi_i(\hat{G}_h - G_h)]_{\xi=1} \end{cases}$$

**Proposition.** (Gf-dGSEM and discrete well balanced). *The Gf-dGSEM scheme with a consistent numerical global flux is discretely well balanced, in the sense that (equivalently)*

- 1 *it preserves exactly the discrete equilibrium  $U^*$  associated to the quadrature defining  $G$*
- 2 *It has a super-convergent behaviour of order  $h^{2p}$  wrt exact smooth steady states*

## Gf-dGSEM recap

On and element  $K_j$  we have

$$\textcircled{1} \quad w_i \frac{dU_i}{dt} + \int_K \phi_i \partial_x G_h + [\phi_i(\hat{G}_h - G_h)]_{\xi=0} + [\phi_i(\hat{G}_h - G_h)]_{\xi=1} = 0$$

$$\textcircled{2} \quad G_h = \sum_{i=0,p} \varphi_i(x(\xi))(F(U_i) + R_i)$$

$$\textcircled{3} \quad R_0 = R_p^{K_j-1} \quad \text{and} \quad R_i = R_0 - \sum_{l=0,p} \mathcal{I}_{il} S_l$$

Remains to define the nodal values  $S_l$

## Gf-dGSEM: well balanced fluxes and exact lake at rest

**Proposition** (Exact lake at rest preservation<sup>7</sup>.) *For the shallow water equations the choice*

$$S_l = g\zeta_l \partial_x b_h(x(\xi_l)) - \partial_x p_h(b)(x(\xi_l)) + \omega h_l v_l + c_f h_l u_l$$

*allows exact preservation of the analytical lake at rest  $h_j + b_j = \zeta_0$ ,  $hu = hv = 0$ .*

---

<sup>7</sup>Generalization of approach by Xing & Shu, *J.Comput.Phys.* 208, 2005

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*allows exact preservation of the analytical lake at rest  $h_j + b_j = \zeta_0$ ,  $hu = hv = 0$ .*

*Proof.* consequence of approximation properties:

$$g\zeta_0 \int_0^{\xi_j} \phi_l(\xi) (h^{-1} \sum_{i=0,p} \partial_\xi \phi_i(\xi_l) b_i) = g\zeta_0 \int_0^{\xi_j} \overbrace{h^{-1} \partial_\xi \phi_i(\xi_l) b_i}^{\partial_x b_h} = g\zeta_0 (b_j - b_0)$$

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*allows exact preservation of the analytical lake at rest  $h_j + b_j = \zeta_0$ ,  $hu = hv = 0$ .*

*Proof.* consequence of approximation properties:

$$R_j - R_0 = g\zeta_0(b_j - b_0) - (p(b_j) - p(b_0)) \stackrel{h_j = \zeta_0 - b_j}{=} -(p(h_j) - p(h_0)) = -(F_j - F_0)$$

so  $G_j - G_0 = 0$  for the lake at rest state.

<sup>7</sup>Generalization of approach by Xing & Shu, *J.Comput.Phys.* 208, 2005

- 1 Verification of super-convergence property
- 2 Perturbation of steady states
- 3 moving and non-moving equilibria (no ad hoc scheme modification)

- 1 Verification of super-convergence property
  - 2 Perturbation of steady states
  - 3 moving and non-moving equilibria (no ad hoc scheme modification)
- Time integration: SSP-RK( $p$ ).
  - (Non WB) dGSEM:

$$w_i \frac{dU_i}{dt} + \int_K \phi_i \partial_x F_h + \int_K \phi_i S(U_h; \varphi) + [\phi_i(\hat{F}_h - F_h)]_{\xi=0} + [\phi_i(\hat{F}_h - F_h)]_{\xi=1} = 0$$

## 1D rotating shallow water equations<sup>8</sup>.

$$\partial_t h + \partial_x(hu) = 0$$

$$\partial_t(hu) + \partial_x(hu^2 + p(h)) + gh\partial_x b - \omega hv = 0 \quad (10)$$

$$\partial_t(hv) + \partial_x(huv) + \omega hu = 0$$

With as usual  $p(h) = gh^2/2$

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<sup>8</sup>Castro et al, *SISC* 31, 2008



## Lake at rest

$$q = hu = q_0 = 0$$

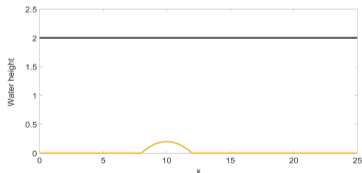
$$q_y = hv = 0$$

and

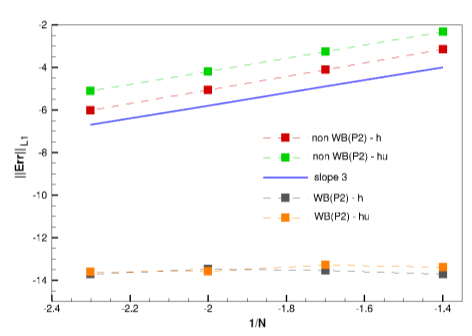
$$E = g(h + b) + k = E_0 = gh_0$$

or

$$K = hu^2 + p + \int_x gh \partial_x b = F_0 = p_0$$



$$b(x) = (0.2 - 0.05(x - 10)^2)^+$$

unperturbed IC evolved up to  $T = 5$

## Moving equilibria: sub-critical flow

$$q = hu = q_0 = 4.42$$

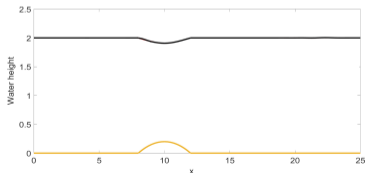
$$q_y = hv = 0$$

and

$$E = g(h + b) + k = E_0 = 22.06$$

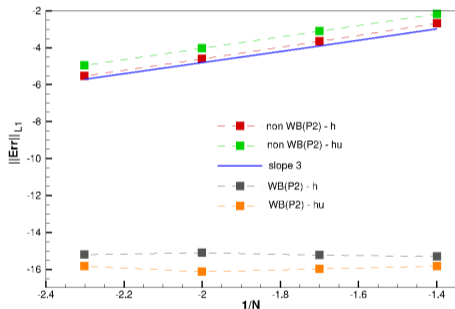
or

$$K = hu^2 + p + \int_x gh \partial_x b = F_0 = 29.41$$



$$b(x) = (0.2 - 0.05(x - 10)^2)^+$$

Exact preservation of global flux/ $U^*$



unperturbed IC evolved up to  $T = 5$

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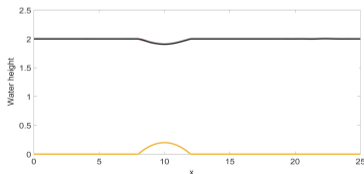
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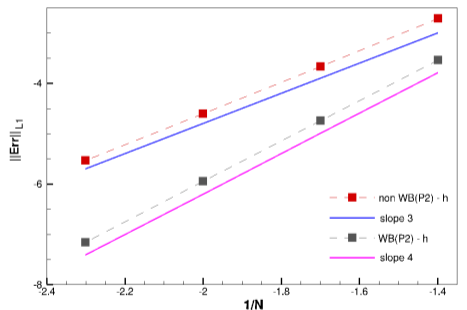
$$E = g(h + b) + k = E_0 = 22.06$$

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(Super-)Convergence :  $h^* - h^{\text{ex}}$ unperturbed IC evolved up to  $T = 5$

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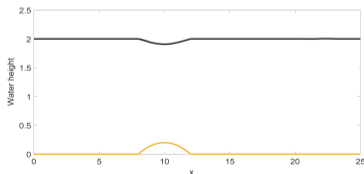
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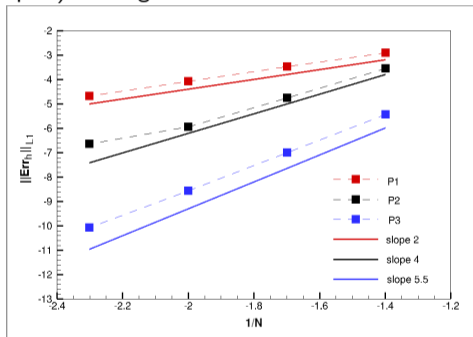
$$E = g(h + b) + k = E_0 = 22.06$$

or

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$$b(x) = (0.2 - 0.05(x - 10)^2)^+$$

(Super-)Convergence :  $h^* - h^{\text{ex}}$ unperturbed IC evolved up to  $T = 5$

## Moving equilibria: sub-critical flow

$$q = hu = q_0 = 4.42$$

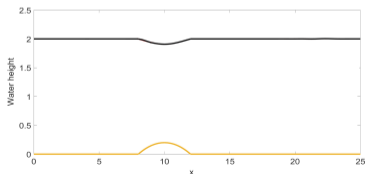
$$q_y = hv = 0$$

and

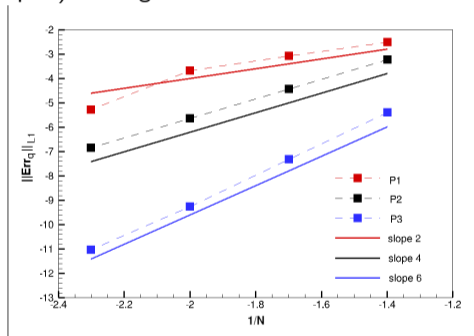
$$E = g(h + b) + k = E_0 = 22.06$$

or

$$K = hu^2 + p + \int_x gh \partial_x b = F_0 = 29.41$$



$$b(x) = (0.2 - 0.05(x - 10)^2)^+$$

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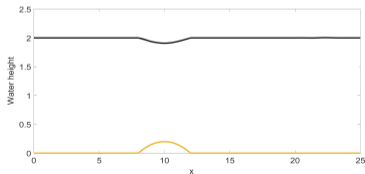
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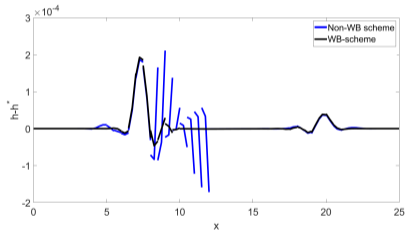
or

$$K = hu^2 + p + \int_x gh \partial_x b = F_0 = 29.41$$



$$b(x) = (0.2 - 0.05(x - 10)^2)^+$$

## Small perturbation: global flux vs nonWB



$$h = h_0 + 10^{-3} e^{-100(x-10)^2} \text{ evolved up to } T = 1.5$$

## Moving equilibria: super-critical flow

$$q = hu = q_0 = 4.42$$

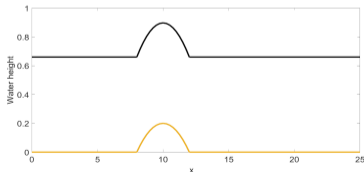
$$q_y = hv = 0$$

and

$$E = g(h + b) + k = E_0 = 28.9$$

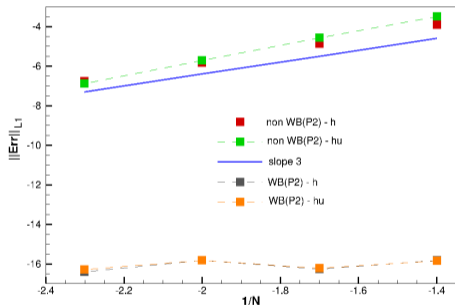
or

$$K = hu^2 + p + \int_x gh \partial_x b = F_0 = 31.74$$



$$b(x) = (0.2 - 0.05(x - 10)^2)^+$$

Exact preservation of global flux/ $U^*$



unperturbed IC evolved up to  $T = 5$

## Moving equilibria: super-critical flow

$$q = hu = q_0 = 4.42$$

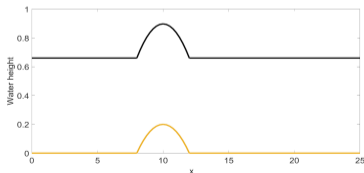
$$q_y = hv = 0$$

and

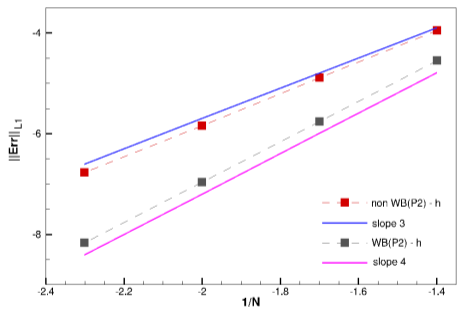
$$E = g(h + b) + k = E_0 = 28.9$$

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$$b(x) = (0.2 - 0.05(x - 10)^2)^+$$

(Super-)Convergence :  $h^* - h^{\text{ex}}$ unperturbed IC evolved up to  $T = 5$



## Moving equilibria: super-critical flow

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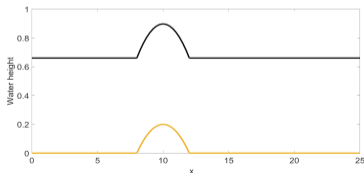
$$q_y = hv = 0$$

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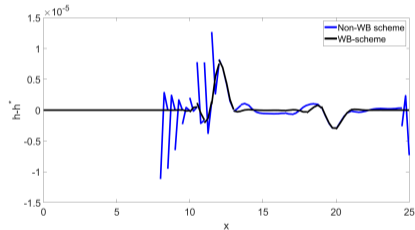
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## Algebraic source: pressure/Coriolis force equilibrium

$$q = hu = q_0 = 0$$

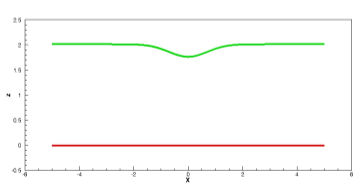
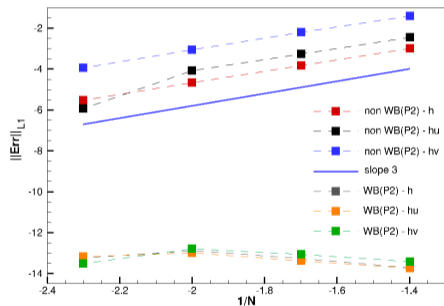
$$q_y = hv = q_y(x)$$

and

$$E = gh + k = E_0 = gh_0$$

or

$$K = p - \int_x \omega q_y(x) = p_0$$

Exact preservation of global flux/ $U^*$ unperturbed IC evolved up to  $T = 5$

## Algebraic source: pressure/Coriolis force equilibrium

$$q = hu = q_0 = 0$$

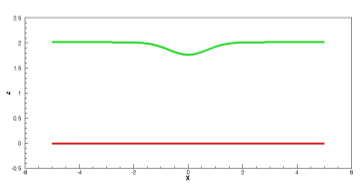
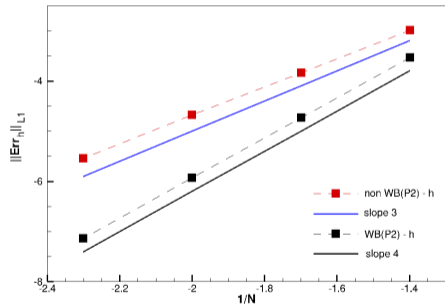
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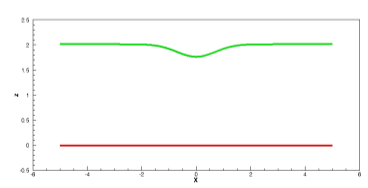
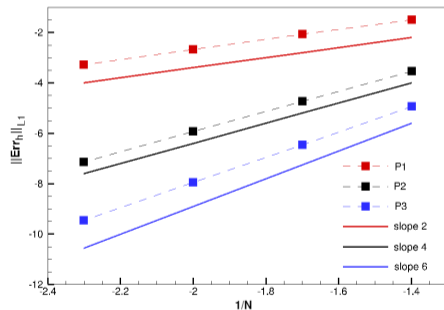
$$q_y = hv = q_y(x)$$

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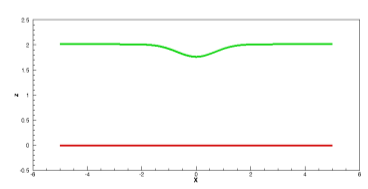
$$q_y = hv = q_y(x)$$

and

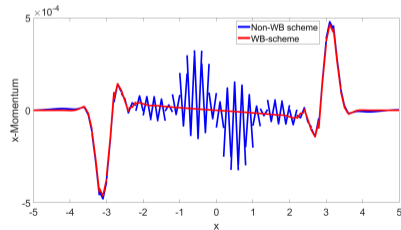
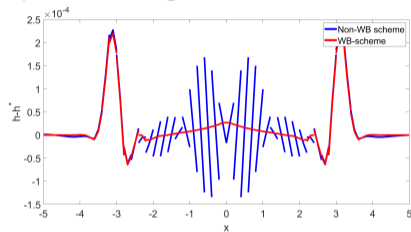
$$E = gh + k = E_0 = gh_0$$

or

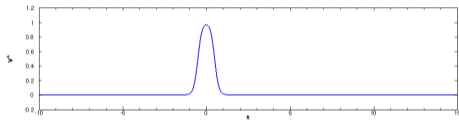
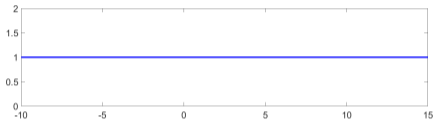
$$K = p - \int_x \omega q_y(x) = p_0$$



## Small perturbation: global flux vs nonWB



$$h = h_0 + 10^{-3} e^{-100x^2} \text{ evolved up to } T = 1.5$$

Rotating shallow water: geostrophic adjustment<sup>9</sup>

$$\partial_t h + \partial_x(hu) = 0$$

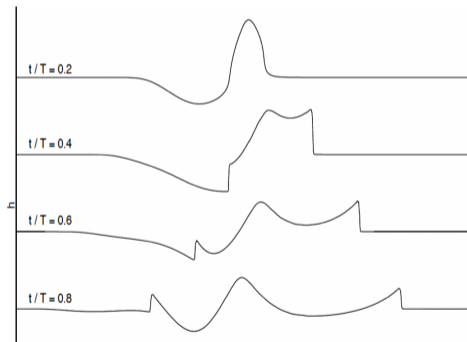
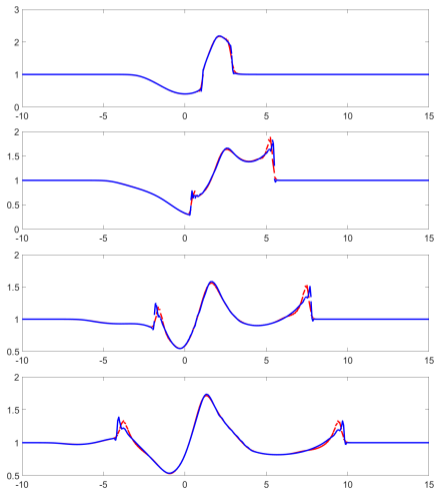
$$\partial_t(hu) + \partial_x(hu^2 + p(h)) + gh\partial_x b - \omega hv = 0 \quad (11)$$

$$\partial_t(hv) + \partial_x(huv) + \omega hu = 0$$

<sup>9</sup>Bouchut et al. *J.Fluid Mech.* 514, 2004 ; Castro et al. *SISC* 31, 2008

## Rotating shallow water: geostrophic adjustment<sup>9</sup>

Free surface evolution (Gf-dGSEM:  $P1$  in red -  $P2$  in blue - right pic from Castro et al.)



<sup>9</sup>Bouchut et al. *J.Fluid Mech.* 514, 2004 ; Castro et al. *SISC* 31, 2008

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dGSEM

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2D Gf-dG

WBRes 2

EC-Gf-dG

I-EC

EC-Gf-dG

WBRes 3

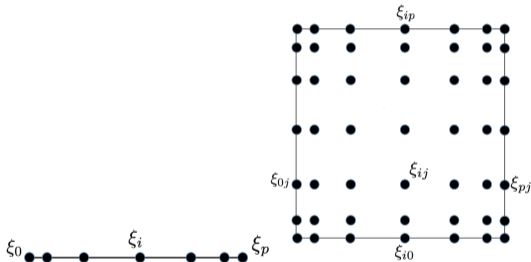
End

## A 2D extension



## Main notation

- Reference element  $\xi \in [0, 1]$
- $x(\xi)$  linear map  $K \mapsto [0, 1]$ , here:  $|K| = h^d$
- $\{\phi_i(\xi)\}_{i=0,p}$  degree  $p$  Lagrange bases
- $\{\xi_i\}_{i=0,p}$  the  $p + 1$  Gauss-Lobatto (GL) points
- Set  $U_h = \sum_{i=0}^p \phi_i(x(\xi)) U_i$
- 2D extension by tensor products



## 2D Cartesian shallow water equations.

$$\partial_t \begin{pmatrix} h \\ hu \\ hv \end{pmatrix} + \partial_x \begin{pmatrix} hu \\ hu^2 + p(h) \\ huv \end{pmatrix} + \partial_y \begin{pmatrix} hv \\ huv \\ hv^2 + p(h) \end{pmatrix} = -h \begin{pmatrix} 0 \\ \partial_x \varphi + c_f u + \omega v \\ \partial_y \varphi + c_f v - \omega u \end{pmatrix}, \quad (5)$$

### Notation.

$h$  water depth

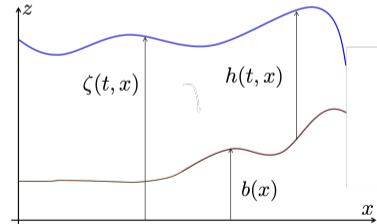
$\vec{v} = (u, v)$  horizontal velocity

$p = gh^2/2$  hydrostatic pressure ( $g$  gravity acceleration)

$\varphi = gb$  gravitational potential ( $b(x, y)$  bottom topography)

$c_f = c_f(h, \vec{v})$  friction coefficient

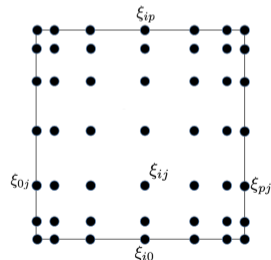
$\omega$  Coriolis coefficient



## 2D Cartesian shallow water equations.

$$\partial_t \begin{pmatrix} h \\ hu \\ hv \end{pmatrix} + \partial_x \begin{pmatrix} hu^2 + p(h) + rx \\ huv \\ huv \end{pmatrix} + \partial_y \begin{pmatrix} hv \\ huv \\ hv^2 + p(h) + ry \end{pmatrix} = 0, \quad (11)$$

## Global flux/pressure formulation.



## 2D Cartesian shallow water equations.

$$\partial_t \begin{pmatrix} h \\ hu \\ hv \end{pmatrix} + \partial_x \begin{pmatrix} hu^2 + p(h) + rx \\ huv \end{pmatrix} + \partial_y \begin{pmatrix} hv^2 + p(h) + ry \\ huv \end{pmatrix} = 0, \quad (12)$$

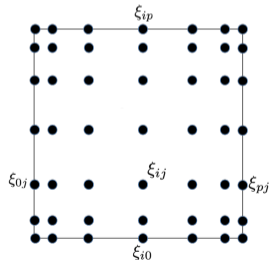
### Global flux/pressure formulation.

Line based evaluation of  $(rx, ry)$ :  $\forall K_{lm}$  we set

$$\mathbf{rx}_j = \mathbf{rx}_j^- - \mathcal{I} \mathbf{Sx}_j$$

where

- $\mathbf{rx}_j$  and  $\mathbf{Sx}_j$  contain the  $\{rx_{ij}\}_{i=0,p}$  and  $\{Sx_{ij}\}_{i=0,p}$  values
- $Sx := gh\partial_x b - \omega hv + c_f hu$  is the x-momentum source
- $\mathcal{I}$  is the implicit RK-LobattoIIIA tableau
- The IC is taken as  $rx_{ij}^- = (rx_{pj})_{K_{l-1,m}}$



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$$\partial_t \begin{pmatrix} h \\ hu \\ hv \end{pmatrix} + \partial_x \begin{pmatrix} hu \\ hu^2 + p(h) + rx \\ huv \end{pmatrix} + \partial_y \begin{pmatrix} hv \\ huv \\ hv^2 + p(h) + ry \end{pmatrix} = 0, \quad (13)$$

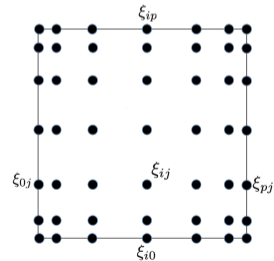
### Global flux/pressure formulation.

Line based evaluation of  $(rx, ry)$ :  $\forall K_{lm}$  we set

$$\mathbf{ry}_i = \mathbf{ry}_i^- - \mathcal{I} \mathbf{Sy}_i$$

where

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- $Sy := gh\partial_y b + \omega hu + c_f hv$  is the x-momentum source
- $\mathcal{I}$  is the implicit RK-LobattoIIIA tableau
- The IC is taken as  $ry_{ij}^- = (ry_{ip})_{K_{l,m-1}}$



$$\begin{aligned} \frac{dU_{ij}}{dt} + \tilde{D}_x \mathbf{Gx} + \mathcal{M}^{-1} \mathcal{B}(\widehat{\mathbf{Gx}} - \mathbf{Gx}) \\ + \tilde{D}_y \mathbf{Gy} + \mathcal{M}^{-1} \mathcal{B}(\widehat{\mathbf{Gy}} - \mathbf{Gy}) = 0 \end{aligned}$$

### Well balanced direction-wise<sup>10</sup>

**Proposition.** (Discrete well balanced along x- and y-) *The line Gf-dGSEM with consistent numerical global flux is discretely well balanced along the x- and y- directions, in the sense that (equivalently)*

- *it preserves exactly 1d discrete equilibrium  $U^*$  associated to the quadrature defining  $Gx$  (or  $Gy$ )*
- *It has a super-convergent  $h^{2p}$  behaviour wrt exact smooth 1d steady states in the x or y direction*

<sup>10</sup>cf. e.g. (Michel-Dansac et al. *Computers & Fluids* 230, 2021) for similar result

## Moving equilibria: sub-critical flow

$$qx = hu = q_0$$

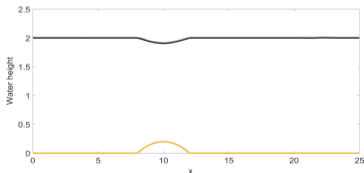
$$qy = hv = 0$$

and

$$E = g(h + b) + k = E_0$$

or

$$K = hu^2 + p + \int_x gh \partial_x b = F_0$$



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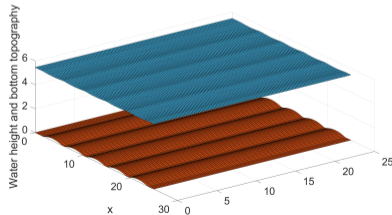
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## Moving equilibria: sub-critical flow

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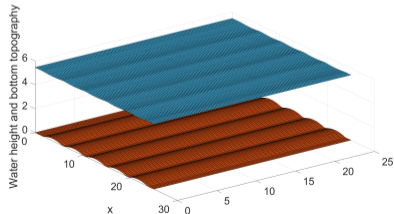
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and

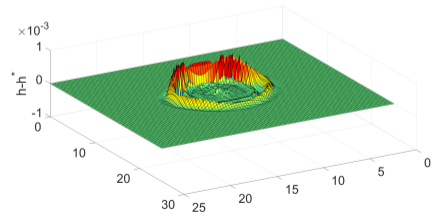
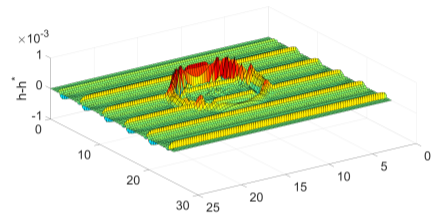
$$E = g(h + b) + k = E_0$$

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$$K = hu^2 + p + \int_x gh \partial_x b = F_0$$



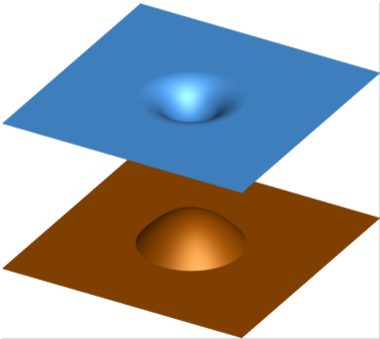
Small perturbation: global flux vs nonWB



$$h = h^* + 0.05e^{-100(r-r^*)^2} \text{ evolved up to } T = 2$$

## Steady vortex with bathymetry and Coriolis forces

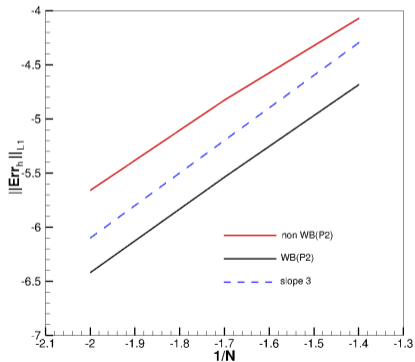
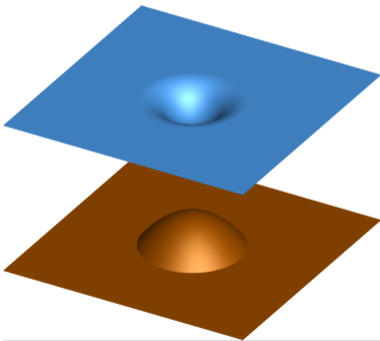
Modification of the vortex used e.g. in<sup>11</sup>



<sup>11</sup>Audusse et al. *J.Comput.Phys.* 228, 2009 - Chertock et al, *Numerische Mathematik* 128, 2018

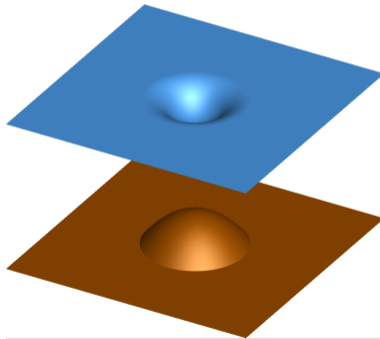
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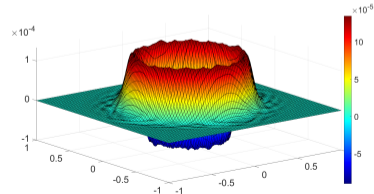
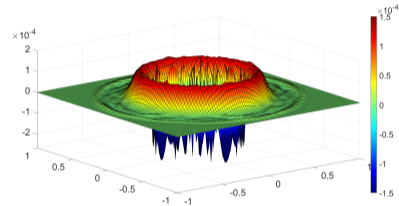


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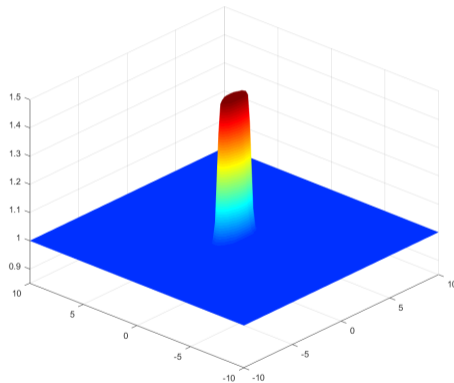
$$\text{Perturbation } h = h^* + 10^{-3} e^{-100r^2}$$



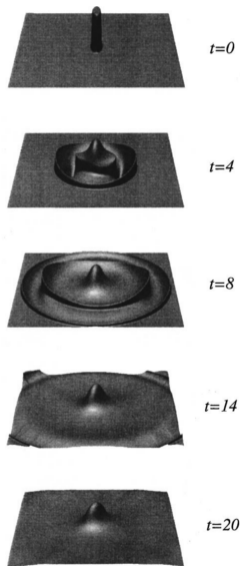
<sup>11</sup>Audusse et al. *J.Comput.Phys.* 228, 2009 - Chertock et al, *Numerische Mathematik* 128, 2018

2D geostrophic adjustment<sup>12</sup>

Shallow water + Coriolis, non-symmetric initial free surface

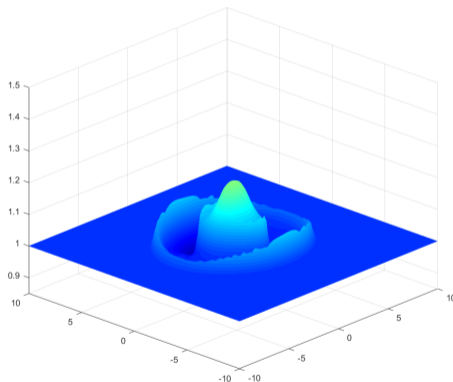


Initial

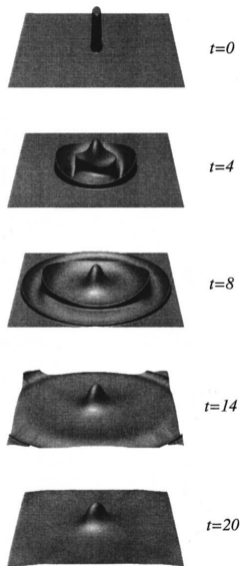
<sup>12</sup>Kuo & Polvani *Phys.Fl.* 12, 2000 - Castro et al *SISC* 31, 2008

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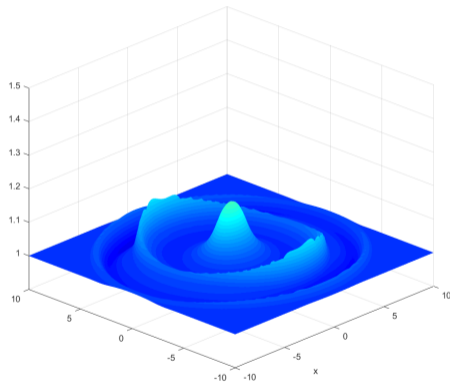


Gf-dGSEM(P2), T=4

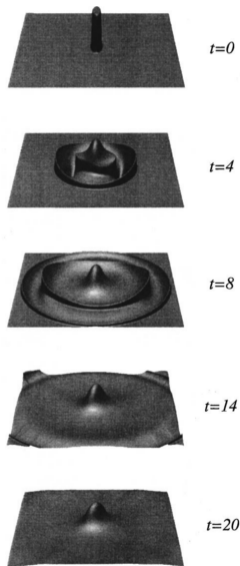
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2D geostrophic adjustment<sup>12</sup>

Shallow water + Coriolis, non-symmetric initial free surface

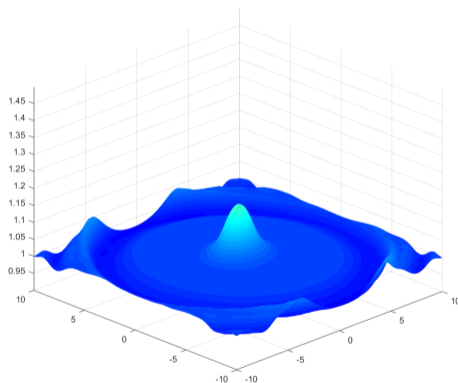


Gf-dGSEM(P2), T=8

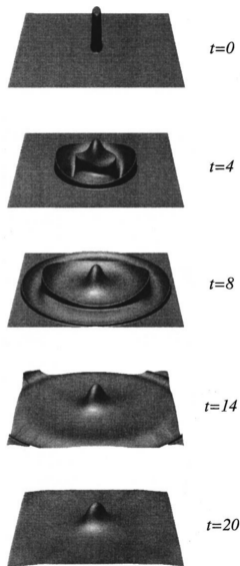
<sup>12</sup>Kuo & Polvani *Phys.Fl.* 12, 2000 - Castro et al *SISC* 31, 2008

2D geostrophic adjustment<sup>12</sup>

Shallow water + Coriolis, non-symmetric initial free surface



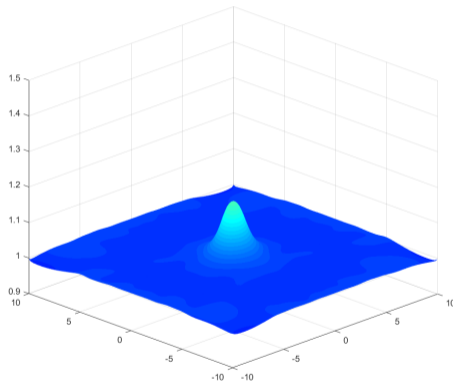
Gf-dGSEM(P2), T=12

<sup>12</sup>Kuo & Polvani *Phys.Fl.* 12, 2000 - Castro et al *SISC* 31, 2008



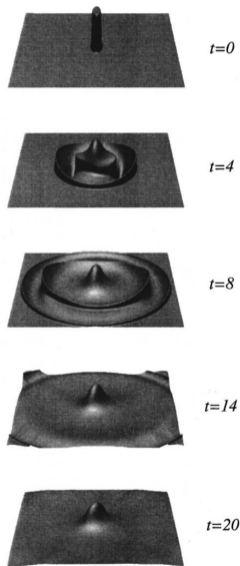
## 2D geostrophic adjustment<sup>12</sup>

Shallow water + Coriolis, non-symmetric initial free surface



Gf-dGSEM(P2), T=20

## Numerical examples in 2d



<sup>12</sup>Kuo & Polvani *Phys.Fl.* 12, 2000 - Castro et al *SISC* 31, 2008

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I-WB

GF-dGSEM

dGSEM

GFlux

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WB2d

2D GF-dG

WBRes 2

EC-GF-dG

I-EC

EC-GF-dG

WBRes 3

End

We seek solutions of the (hyperbolic) system of balance laws

$$\partial_t U + \partial_x F(U) = S(U; \varphi(x)), \quad (1)$$

- Possible generalization of the notion of consistency wrt constants (in space) :
  - 1 Steady invariants
  - 2 Steady integral relations
  - 3 Global fluxes
  - 4 other declinations (continuous or discrete level)...
- Well balanced scheme: discrete approximation embedding one (or more) of these notions

### Remark: consistency and entropy conservation

All of the above relate to the main PDE.

Exact consistency with constant entropy flux, *viz entropy conservation* comes as an extra constraint. A well balanced approach may or may not satisfy this constraint.

## Shallow water equations (no friction).

$$\partial_t \begin{pmatrix} h \\ hu \\ hv \end{pmatrix} + \partial_x \begin{pmatrix} hu \\ hu^2 + p(h) \\ huv \end{pmatrix} = -h \begin{pmatrix} 0 \\ \partial_x \varphi + \omega v \\ -\omega u \end{pmatrix}, \quad (6)$$

## Entropy conservation.

$$\partial_t \eta + \partial_x F_\eta = 0$$

where

$$\eta = p(h) + hk + h\varphi, \quad F_\eta = hu(g\zeta + k) = hu E \quad (14)$$

## Shallow water equations (no friction).

$$\partial_t \begin{pmatrix} h \\ hu \\ hv \end{pmatrix} + \partial_x \begin{pmatrix} hu \\ hu^2 + p(h) + r \\ huv + r_\omega \end{pmatrix} = 0$$

## Conservation and consistency/steady states.

Analytical steady state

$$hu = q_0$$

$$F_\eta = q_0 E_0 \Rightarrow E = E_0$$

Global flux consistent steady state :

$$hu = q_0$$

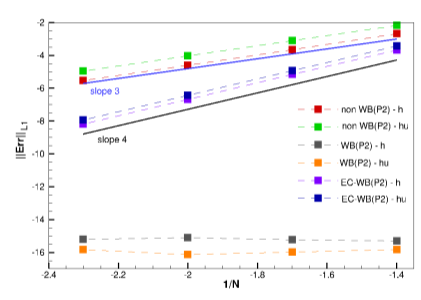
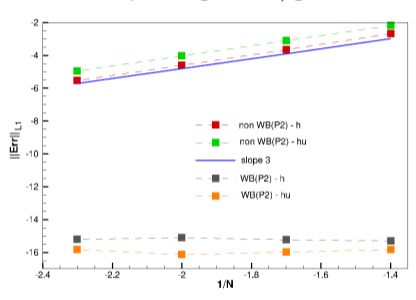
$$K = hu^2 + p + r = K_0$$

$$V_\omega = huv + r_\omega = V_0$$

Mismatch between entropy consistent fluxes and global-flux consistency

## Conservation and consistency/steady states.

Initial data corresponding to  $U^*$ /global flux consistency



Mismatch between entropy consistent fluxes and global-flux consistency

$$\partial_t \eta + \partial_x F_\eta = 0$$

## Conservation and consistency/steady states.

- 1 How to write a scheme with some control on  $\partial_t \eta$  for Gf-dGSEM
- 2 How to concile exactness with constant  $G$  and  $\partial_t \eta = 0$  (in some sense)

## Entropy conservative dGSEM

- Gassner *SISC* 35, 2013
- Gassner et al *Appl.Math.Comp.* 272, 2016
- Chen *J.Comput.Phys* 362, 2017
- Wen et al *J.Sci.Comp.* 83, 2020
- Chen & Shu *SIAM Trans. Appl. Math.* 1, 2020
- Renac *J.Comput.Phys* 382, 2019
- and many others



## Entropy conservative dGSEM

$$\int_K \phi_i \partial_t h + \int_K \phi_i \partial_x q_h + [\phi_i (\hat{q}_h^* - q_h)]_{\xi=0} + [\phi_i (\hat{q}_h^* - q_h)]_{\xi=1} = 0$$

$$\int_K \frac{\phi_i}{2} (\partial_t q_h + h_h \partial_t u_h) + \int_K \frac{\phi_i}{2} (\partial_x (hu^2))_h + q_h \partial_x u_h$$

$$+ \int_K \phi_i g h_h \partial_x \zeta_h + [\phi_i (\hat{f}_h^* - f_h)]_{\xi=0} + [\phi_i (\hat{f}_h^* - f_h)]_{\xi=1} = 0$$

### Main ingredients

- 1 SBP property to work (indifferently) with the strong/weak form of the prob.
- 2 Skew-symmetric split form to enforce kinetic energy conservation
- 3 Entropy conservative fluxes  $\hat{F}^* = (q^*, f^*)$  to guarantee global entropy conservation:

$$[[W]]^T \hat{F}^* = [[\psi]] = [[up(h)]]$$

## Entropy conservative dGSEM

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$$\llbracket W \rrbracket^T \hat{F}^* = \llbracket \psi \rrbracket = \llbracket up(h) \rrbracket$$

## Entropy conservative dGSEM

- The PDE plays an important role in the process
- Not clear how to ensure properties 2. and 3. in the global flux formulation

$$\partial_t h + \partial_x q = 0$$

$$\partial_t q + \partial_x (hu^2 + p + r) = 0$$

### Main ingredients

- 1 SBP property to work (indifferently) with the strong/weak form of the prob.
- 2 Skew-symmetric split form to enforce kinetic energy conservation
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Ricchiuto

Intro

I-BLaws

SWEs

I-WB

GF-dGSEM

dGSEM

GFlux

WBRes 1

WB2d

2D GF-dG

WBRes 2

EC-GF-dG

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End

## Entropy correction technique<sup>13</sup>

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<sup>13</sup>Abgrall *J.Comput.Phys.* 372, 2018 - Abgrall et al, *J.Comput.Phys.* 453 2022

## Entropy correction technique<sup>13</sup>

$$w_i \frac{dU_i}{dt} + \Phi_i + \Psi_i^L + \Psi_i^R = 0$$

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<sup>13</sup>Abgrall *J.Comput.Phys.* 372, 2018 - Abgrall et al, *J.Comput.Phys.* 453 2022

## Entropy correction technique<sup>13</sup>

$$w_i \frac{dU_i}{dt} + \Phi_i + \Psi_i^L + \Psi_i^R + \alpha_K \int_K \partial_x \phi_i A_0 \partial_x W_h = 0$$

- $W$  are the entropy variables such that  $W^T \partial U = \partial \eta$
- $A_0 = \partial U / \partial W$  is the SPD entropy Hessian inverse

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<sup>13</sup>Abgrall *J.Comput.Phys.* 372, 2018 - Abgrall et al, *J.Comput.Phys.* 453 2022



## Entropy correction technique<sup>13</sup>

$$w_i \frac{dU_i}{dt} + \Phi_i + \Psi_i^L + \Psi_i^R + \alpha_K \int_K \partial_x \phi_i A_0 \partial_x W_h = 0$$

Multiply by  $W_i^T$ , and add up over  $i \in K$  and over all  $K$ s:

$$\sum_K \sum_{i \in K} w_i W_i^T \frac{dU_i}{dt} + \sum_K \sum_{i \in K} W_i^T (\Phi_i + \Psi_i^L + \Psi_i^R) + \sum_K \mathcal{D}_K = 0$$

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Multiply by  $W_i^T$ , and add up over  $i \in K$  and over all  $K$ s:

$$\int_{\Omega} \partial_t \eta_h + \sum_K (\Phi_{\eta}^K + \mathcal{D}_K) = 0$$

$$\mathcal{D}_K = \alpha_K \|\partial_x W\|_{L_{A_0}^2(K)}^2$$

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We now set

$$\Phi_{\eta}^K + \mathcal{D}_K = \Psi_{\eta}^K = \oint_{\partial K} \hat{F}_{\eta}(U_h) \cdot \hat{n} \quad \Rightarrow \quad \alpha_K = \frac{\Psi_{\eta}^K - \Phi_{\eta}^K}{\|\partial_x W\|_{L_{A_0}^2(K)}^2}$$

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In 1D

$$\Phi_{\eta}^K + \mathcal{D}_K = \Psi_{\eta}^K = \hat{F}_{\eta}|_{\xi=1} - \hat{F}_{\eta}|_{\xi=0} \quad \Rightarrow \quad \alpha_K = \frac{\Psi_{\eta}^K - \Phi_{\eta}^K}{\|\partial_x W\|_{L_{A_0}^2(K)}^2}$$

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**Proposition** (Entropy conservative correction). *Let  $\hat{F}_\eta$  be a consistent entropy flux, and*

$$\alpha_K := \frac{\Psi_\eta^K - \Phi_\eta^K}{\|\partial_x W\|_{L^2_{A_0}(K)}^2} \quad (14)$$

*The resulting Gf-dGSEM semi-discretization*

- 1 *verifies cell (and global) entropy conservation (time continuous)*
- 2 *verifies a  $\mathcal{E} = \mathcal{O}(h^{p+1})$  consistency estimate*

<sup>13</sup>Abgrall *J.Comput.Phys.* 372, 2018 - Abgrall et al, *J.Comput.Phys.* 453 2022

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## Shallow water equations (no friction).

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## Conservation and consistency/steady states.

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Global flux consistent steady state :

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$$V_\omega = huv + r_\omega = V_0$$

Mismatch between entropy consistent fluxes and global-flux consistency



## Alternative definitions of a numerical entropy flux

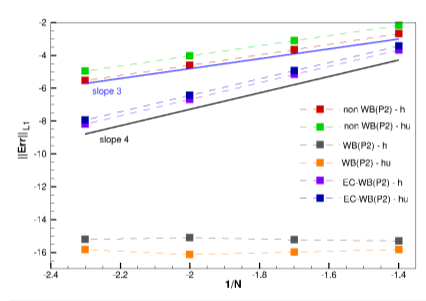
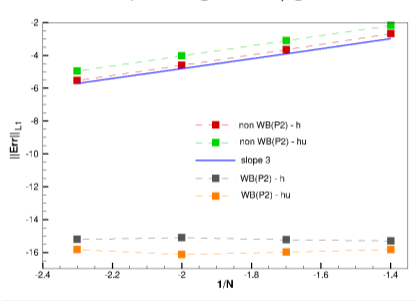
Solution 1: approximation consistent with analytical entropy flux, e.g.

$$\hat{F}_\eta = \lambda F_\eta(U^-; \varphi^-) + (1 - \lambda) F_\eta(U^+; \varphi^+)$$

- globally entropy conservative (time continuous)
- exact for analytical steady data but not for constant global fluxes
- the correction term spoils the underlying consistency condition

## Conservation and consistency/steady states.

Initial data corresponding to  $U^*$ /global flux consistency



Mismatch between entropy consistent fluxes and global-flux consistency

## Alternative definitions of a numerical entropy flux

Solution 2: a global flux-consistent approximation.

First set  $F_{\eta,0}^* = F_{\eta}(U_0)$  (left hand of the domain). Then  $\forall \{K_j\}_{j \geq 1}$  do

- 1 Set  $(F_{\eta}^*)_0 = F_{\eta}^*(U^-) + \llbracket F_{\eta}(U_h; \varphi) \rrbracket = F_{\eta}^*(x_p)_{K_{j-1}} + \llbracket F_{\eta}(U_h; \varphi) \rrbracket$
- 2 Compute:  $F_{\eta}^*(x) = (F_{\eta}^*)_0 + \int_{x_0}^x W_h^T \partial_x G_h$

## Alternative definitions of a numerical entropy flux

Solution 2: a global flux-consistent approximation.

First set  $F_{\eta,0}^* = F_{\eta}(U_0)$  (left hand of the domain). Then  $\forall \{K_j\}_{j \geq 1}$  do

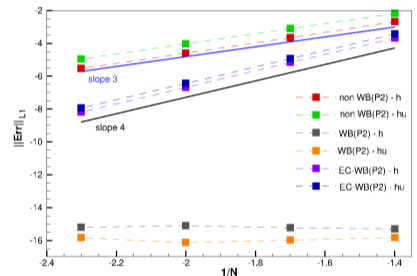
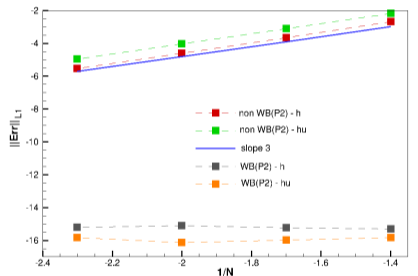
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If we set  $\hat{F}_{\eta} = \lambda(F_{\eta}^*)^- + (1 - \lambda)(F_{\eta}^*)^+$ , the Gf-dGSEM obtained is

- globally entropy conservative (time continuous)
- compatible with constant global flux as long as  $\varphi$  is continuously approximated

## Conservation and consistency/steady states.

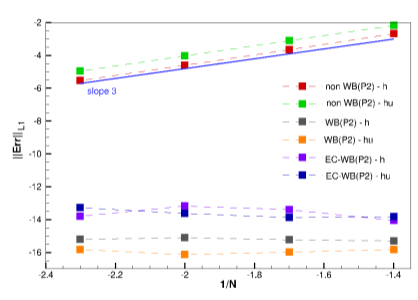
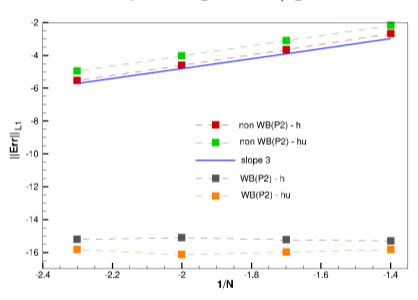
Initial data corresponding to  $U^*$ /global flux consistency



Mismatch between entropy consistent fluxes and global-flux consistency

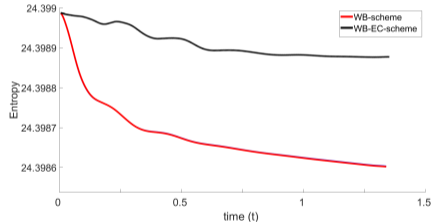
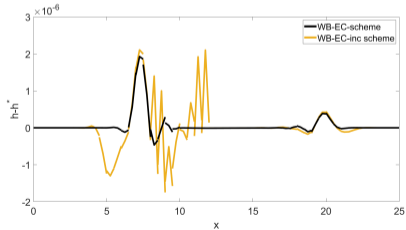
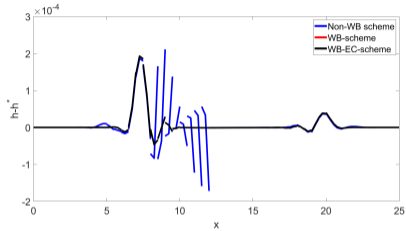
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Initial data corresponding to  $U^*$ /global flux consistency

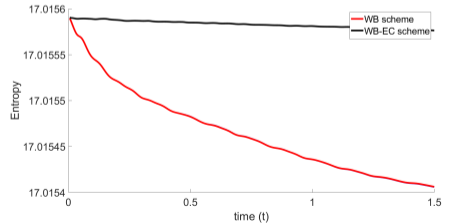
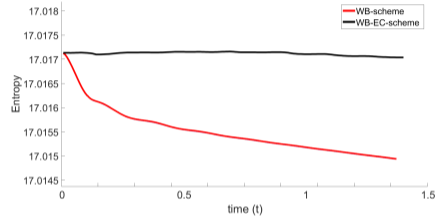
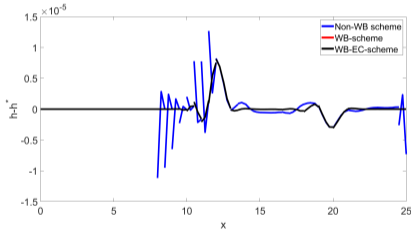


We can choose the EC correction depending on the initial data

## Moving steady state: sub-critical



## Moving steady state: super-critical

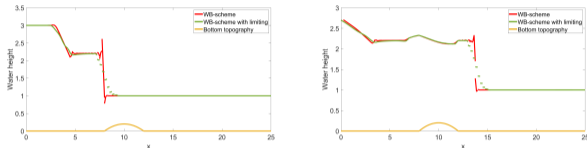




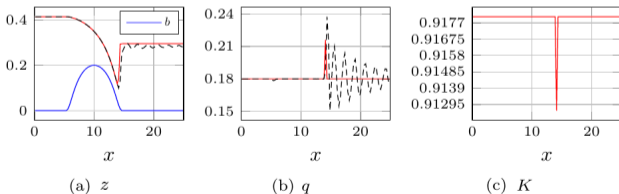
- Family of schemes discretely well balanced/super-convergent
- Agnostic of the particular equilibrium in 1D
- Relation between super-convergent behaviour and underlying ODE integrator
- Measurable net improvements for some 2D tests
- Correction allowing global (time continuous) entropy preservation compatible with both analytical or global flux initialization

## Nonlinear formulations

Troubled cell indicator/P0 switch:



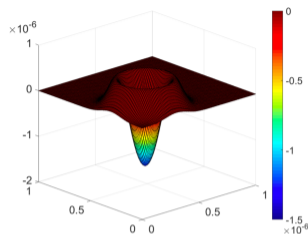
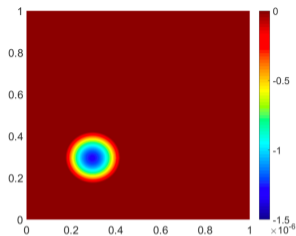
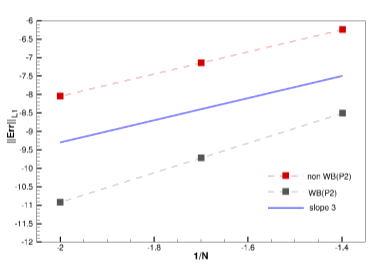
Gf-WENO (with M. Ciallella & D. Torlo):



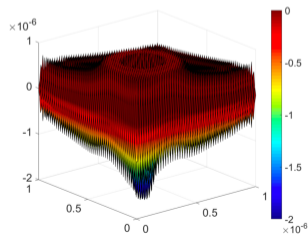
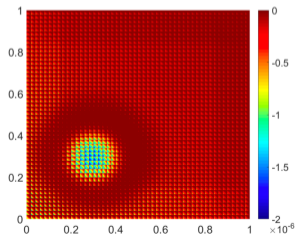
Transcritical flow: characteristic variables computed by  
GF-WENO5 (red) and WENO5 (black)

## Euler Equations with gravity

Isothermal eq. solution<sup>14</sup>



(a) Well-balanced scheme



(b) Non-well-balanced scheme

<sup>14</sup>See e.g. Chertock et al. *J. Comput. Phys.* 358, 2018

## Ongoing/future work

- Well balanced cGSEM (with R. Abgrall, L. Micalizzi, S. Michel, & D. Torlo)
- Fully discrete entropy conservative ADER + relaxation (with E. Gaburro, P. Öffner & D. Torlo)
- Entropy controlled with a-posteriori limiter (with E. Gaburro, P. Öffner & D. Torlo)
- Sources depending on time derivatives: dispersive PDEs (with W. Barsukow and D. Torlo)
- Genuinely 2D :  $G = \text{const} \neq \nabla \cdot G = 0 \dots$

EC-GF-  
dGSEM

Ricchiuto

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End

.. OBRIGADO