# A non-conservative flux approach ensuring the C-property for the lake at rest in the framework of a MOOD based 2D shallow-water 6<sup>th</sup>-order FV scheme

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# - Presentation Outline

- The shallow-water problem
- Finite volume scheme
- The MOOD procedure
- Numerical simulations
- Conclusions

## - The shallow-water problem (1)

$$\begin{cases} \partial_t h + \partial_x (hu) + \partial_y (hv) = 0 \\ \partial_t (hu) + \partial_x \left( hu^2 + \frac{g}{2}h^2 \right) + \partial_y (huv) = -gh\partial_x b \\ \partial_t (hv) + \partial_x (huv) + \partial_y \left( hv^2 + \frac{g}{2}h^2 \right) = -gh\partial_y b \end{cases}$$



 $\mathbf{H}(x, y, t) = h(x, y, t) + b(x, y)$ 

We **rewrite the problem** as:

$$\begin{cases} \partial_t H + \partial_x (hu) + \partial_y (hv) = 0 \\ \partial_t (hu) + \partial_x \left( hu^2 + \frac{gH}{2} (H - 2b) \right) + \partial_y (huv) = -gH\partial_x b \\ \partial_t (hv) + \partial_x (huv) + \partial_y \left( hv^2 + \frac{gH}{2} (H - 2b) \right) = -gH\partial_y b \end{cases}$$

#### - The shallow-water problem (2)

Defining  $V = (H, hu, hv, b)^T$ ,  $U = (u, v)^T$ , and

$$F = \begin{pmatrix} hu \\ hu^2 + \frac{gH}{2}(H - 2b) \\ huv \\ huv \\ 0 \end{pmatrix}, \quad G = \begin{pmatrix} hv \\ huv \\ hv^2 + \frac{gH}{2}(H - 2b) \\ 0 \end{pmatrix}, \quad S = -gH \begin{pmatrix} 0 \\ \partial_x b \\ \partial_y b \\ 0 \end{pmatrix}$$

leads to the compact form:

 $\partial_t V + \partial_x F(V) + \partial_y G(V) = S(V)$ 

For "lake at rest" conditions: H(x, y, t) = const, U(x, y, t) = 0:  $\partial_t V = -\partial_x F(V) - \partial_y G(V) + S(V) = 0$ 

## - Finite volume scheme (1)

#### **Mesh notations:**

- Mesh  $\tau$  of triangle polyhedral cells:  $K_i$ , area:  $|K_i|$ , centroid:  $c_i$ 



### - Finite volume scheme (2)

FV scheme:

$$\mathbf{F}(V;n) = F(V) \cdot n_x + G(V) \cdot n_y$$
  

$$\rightarrow \partial_t V = -\nabla \cdot \mathbf{F} + S \quad \rightarrow \quad \int_{K_i} \partial_t V = -\sum_{j \in V_e(i)} \int_{e_{ij}} \mathbf{F} \cdot n_{ij} + \int_{K_i} S$$

Defining **cell/edge averages**:

$$V_i^t = \frac{1}{|K_i|} \int_{K_i} V, \quad F_{ij}^t = \frac{1}{|e_{ij}|} \int_{e_{ij}} \mathbf{F} \cdot n_{ij}, \quad S_i^t = \frac{1}{|K_i|} \int_{K_i} S_{ij}^t \mathbf{F}_{ij}^t \mathbf{F}_{ij}^t$$

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### - Finite volume scheme (3)

#### FV scheme:

Time/space **discretization**:

$$V_{i}^{n} \approx V_{i}^{t^{n}}$$

$$\mathcal{F}_{ij}^{n}(V_{i}^{n}, V_{j}^{n}; n_{ij}) \approx F_{ij}^{t^{n}} \longrightarrow \text{ conservative; depends on flux model}$$

$$S_{i}^{n}(V_{i}^{n}) \approx S_{i}^{t^{n}} \longrightarrow S_{i}^{n} = -g \int_{K_{i}} H_{i}^{n} \left(0, \partial_{x} b_{i}, \partial_{y} b_{i}, 0\right)^{T}$$

leads to

#### - Finite volume scheme (4)

#### The Polynomial Reconstruction Operator (PRO)

For the evaluation of edge and cell integrals we use **quadrature formulas** that require estimated values of

 $H, q_x \equiv hu, q_y \equiv hv, b, h$ 

at the corresponding Gauss points.

For each cell we use a **conservative polynomial reconstruction** of the variables, of **degree up to 5**, based on the **average values of the cells** surrounding the cell.

This reconstruction is done:  $H, q_x, q_y, b \rightarrow \hat{H}, \hat{q}_x, \hat{q}_y, \hat{b}$ 

To preserve the **hydrostatic condition** (needed for "C-property"):  $\hat{h} = \hat{H} - \hat{b}$ 

### - Finite volume scheme (5)

#### The Polynomial Reconstruction Operator (PRO)

Stencil and minimization scheme (LSM) for computation of polynomial coefficients for a given cell:



#### - Finite volume scheme (6)

For "lake at rest" conditions, in general, we get from the FV scheme:

$$\rightarrow \boxed{\frac{V_i^{n+1} - V_i^n}{\Delta t} = S_i^n - \sum_{j \in v_e(i)} \frac{\left|e_{ij}\right|}{\left|K_i\right|} \sum_{r=1}^{N_{GP}} w_r \mathcal{F}_{ij,r}^n} \neq 0$$

Although, for smooth bathymetry, the scheme shows the expected order of accuracy ("well-balanced").

How to solve?

#### - Finite volume scheme (7)

Need to correct somehow the source term discretization
↓
Introduce a numerical non-conservative flux *E*↓
Strong dependence on the numerical flux used to compute *F*↓ *F* has to fulfill a new property

#### **Physical bathymetry representative (PBR):**

(assume lake at rest)  $V_L = (H, 0, 0, b_L) \quad V_R = (H, 0, 0, b_R)$ 

 ${\mathcal F}$  admits a PBR if there exists  $\boldsymbol{b}^* \! \in \! \mathbb{R}, \;$  such that the state

$$V^* = (H, 0, 0, b^*)$$
 satisfies  $\mathcal{F}(V_L, V_R; n) = F(V^*) \cdot n_x + G(V^*) \cdot n_y$ 

#### - Finite volume scheme (8)

- It can be shown this **property holds for the popular numerical fluxes**, namely, Rusanov, HLL, HLL+C, and HLLC. Moreover, for these fluxes,

$$\boldsymbol{b}^* = (1 - \theta)\boldsymbol{b}_L + \theta\boldsymbol{b}_R, \quad \theta \in [0, 1]$$

- Main result: defining, for each Gauss point of each edge  $e_{ii}$ 

$$\mathcal{E}_{ij,r}^{n} = -gH_{ij,r}^{n} \left(0, \left(b_{ij,r}^{*} - b_{ij,r}\right)n_{ij}, 0\right)^{T}$$

one obtains that the following scheme satisfies the "C-property":

$$\rightarrow \left| V_i^{n+1} = V_i^n - \Delta t \left( \sum_{j \in v_e(i)} \frac{\left| e_{ij} \right|}{\left| K_i \right|} \sum_{r=1}^{N_{GP}} w_r \left( \mathcal{F}_{ij,r}^n + \mathcal{E}_{ij,r}^n \right) \right) + \Delta t S_i^n \right|$$

# - The (PRO-) MOOD procedure (1)

Why use MOOD (Multi-dimensional Optimal Order Detection)?

Numerical solutions for the SW problem often present discontinuities

Very high-order spatial schemes do not make sense in the vicinity of discontinuities

• One has to recover (in the limit case) the first-order FV scheme to have stability

#### **MOOD purpose:**

- detection of cells where high-order polynomial reconstruction is not eligible

**MOOD main feature** (Clain, Diot & Loubère 2011):

- a posteriori detection procedure for the eligibility of the solution

# - The (PRO-) MOOD procedure (2)

The MOOD procedure in brief:

A solution is eligible if:

- 1: is physically admissible (PAD) mandatory
- 2: one has a local discrete maximum principle (DMP) for the solution
- 3: if (2) fails, the **solution is still admissible** if it is locally considered as:



### - The (PRO-) MOOD procedure (3)

**MOOD procedure in detail (DMP):** starting point  $\rightarrow$  numerical solution  $W^n = (W_i^n)$ Step 1: mark each cell  $K_i$  with the polynomial degree  $d_i = d_{max}$  for PRO Step 2: compute polynomial reconstruction of degree  $d_i$  for  $W_i$  at  $t = t^n$ Step 3: evaluate the flux approximation at the Gauss points and the source term Step 4: compute a **candidate solution**  $W^* = (W_i^*)$  at  $t = t^{n+1}$ 

Step 5: the solution  $H_i^*$ ,  $(hu)_i^*$ ,  $(hv)_i^*$  is considered **eligible** if:

- the solution is physically admissible (PAD):  $h_i^* \ge 0$ 

- we have a local maximum principle (DMP) for  $h_i^*$ :  $\min_{i \in V(i)} (h_i^n, h_j^n) \le h_i^* \le \max_{i \in V(i)} (h_i^n, h_j^n)$ 

Step 6: if the solution is not eligible:  $d_i \rightarrow d_i - 1$ . For  $d_i = 0$  PAD and DMP are both satisfied since we employ **positive preserving fluxes** that respect DMP for the eight

# - The (PRO-) MOOD procedure (4)

#### **MOOD** procedure in detail (u2 detection process):

DMP, although needed when the solution in not smooth, can lead to a low-order scheme because it does not distinguish between smooth/non-smooth extrema.

u2 detection process (Diot, Clain & Loubère 2012):

i)  $W_i^*$  not respecting PAD implies polynomial degree is decremented in cell

ii)  $W_i^*$  respecting PAD but not DMP is nevertheless **considered eligible** if:

- is locally considered as: non-oscillating (C1) and  $C^2$  (C2)

Diot et al. proposed numerical counterparts for C1 and C2 that intend to overcome the difficulty that arises from the fact that a function may be considered irregular for coarse mesh but regular for thinner one. The numerical criteria involve the "curvatures" of the  $\mathbb{P}_2$  reconstruction of function *W*, denoted  $\tilde{W}$ , *i.e.*  $\partial_{xx}\tilde{W}$  and  $\partial_{yy}\tilde{W}$ , for cells "around" cell *i*.

# - NS: C-property / Lake at rest (1)

**Purpose:** check that the steady-state solution (V = 0) is strictly preserved for an initial flat free surface - **non flat bottom**.



Other: tested with various reconstruction degrees and flux schemes

## - NS: C-property / Lake at rest (2)

Error definition for convergence analysis:

$$err_{1} = \frac{\sum_{i} \left| \varphi_{num,i}^{t} - \varphi_{exact,i}^{t} \right| \left| K_{i} \right|}{\sum_{i} \left| K_{i} \right|}, \quad err_{\infty} = \max_{i} \left| \varphi_{num,i}^{t} - \varphi_{exact,i}^{t} \right|$$

Performed simulation for **15 seconds** for two meshes (2500 and 10050 triangles) and different polynomial reconstruction degrees for unknowns.

Using the "corrected" scheme, we found (using Rusanov, HLL, HLLC fluxes)

$$err_{\infty}(h) < 10^{-12}, err_{\infty}(hu) < 10^{-11}, err_{\infty}(hv) < 10^{-11}$$

Using the "standard" scheme, we obtained (maximum errors):

$$err_{\infty}(h) \approx 0.002, err_{\infty}(u) \approx 0.07, err_{\infty}(v) \approx 0.07$$

# - NS: C-property / Lake at rest (3)

**Problem geometry and bathymetry:** 



Initial conditions: H = 1, U = 0

non-smooth test cases:

(*i*) 
$$b_{\text{max}} = 0.2$$
, (*ii*)  $b_{\text{max}} = 0.5$ 

# - NS: C-property / Lake at rest (4)

Performed simulation for **15 seconds** for two meshes (2594 and 10352 triangles) and different polynomial reconstruction degrees for unknowns.

Case (i):

Using the "corrected" scheme:

 $err_{\infty}(h) < 10^{-12}, err_{\infty}(hu) < 10^{-11}, err_{\infty}(hv) < 10^{-11}$ 

Using the "standard" scheme (maximum errors):

 $err_{\infty}(h) \approx 0.3, err_{\infty}(u) \approx 1.5, err_{\infty}(v) \approx 1.5$ 

Case (ii): similar results to Case (i) for "corrected" scheme, and, in general, no convergence for "standard" scheme

# - NS: C-property / Convergence rate (1)

**Purpose:** check convergence rate of the "corrected" scheme for a smooth bathymetry when the **water level does not depend on coordinates**, but **velocity does** (Castro, Toro & Käser 2012)

**Problem geometry:**  $(x, y) \in [-1, 1] \times [-1, 1], b = e^{-8(x^2 + y^2)}$ 

Initial conditions/solution: Source term set such that

$$H = e^{0.1t}, \ u = 0.2 + 0.1\sin(\pi x), \ v = 0.2 + 0.1\sin(\pi y)$$

**Boundary:** Dirichlet boundary conditions (imposed on edge Gauss points)

**Other:**  $\mathbb{P}_5$  for bathymetry, simulation up to 0.5 seconds, HLLC flux.

# - NS: C-property / Convergence rate (2)

#### **Convergence results**

P2 – h				
cells	err∞	order	err <sub>2</sub>	order
5202	1.25E-5	-	3.63E-6	-
9248	5.31E-6	3.0	1.55E-6	3.0
14450	2.72E-6	3.0	7.95E-7	3.0
20808	1.57E-6	3.0	4.61E-7	3.0

<b>P2</b> – hu				
cells	$\mathit{err}_{\infty}$	order	err <sub>2</sub>	order
5202	1.22E-4	-	2.86E-5	-
9248	5.26E-5	2.9	1.23E-5	2.9
14450	2.72E-5	3.0	6.38E-6	2.9
20808	1.58E-5	3.0	3.72E-6	3.0

P3 – h				
cells	err∞	order	err <sub>2</sub>	order
5202	3.86E-7	-	9.81E-8	-
9248	1.23E-7	4.0	3.15E-8	4.0
14450	4.92E-8	4.1	1.28E-8	4.0
20808	2.31E-8	4.2	6.12E-9	4.1

P3 – hu				
cells	err∞	order	err <sub>2</sub>	order
5202	1.13E-5	-	1.59E-6	-
9248	4.13E-6	3.5	5.38E-7	3.8
14450	1.74E-6	3.9	2.26E-7	3.9
20808	8.19E-7	4.1	1.10E-7	4.0

# - NS: C-property / Convergence rate (3)

#### **Convergence results**

P4 – h				
cells	err∞	order	err <sub>2</sub>	order
5202	2.53E-7	-	3.55E-8	-
9248	6.34E-8	4.8	8.57E-9	4.9
14450	2.18E-8	4.9	2.83E-9	5.0
20808	8.65E-9	4.9	1.15E-9	4.9

P4 – hu				
cells	$err_{\infty}$	order	err <sub>2</sub>	order
5202	3.22E-6	-	5.39E-7	-
9248	8.65E-7	4.6	1.34E-7	4.9
14450	2.95E-7	4.8	4.41E-8	5.0
20808	1.21E-7	4.9	1.78E-8	5.0

<b>P5</b> – h				
cells	err <sub>∞</sub>	order	err <sub>2</sub>	order
5202	7.90E-9	-	1.77E-9	-
9248	1.23E-9	6.5	2.91E-10	6.3
14450	3.19E-10	6.1	7.28E-11	6.2
20808	1.10E-10	5.8	2.39E-11	6.1

P5 – hu				
cells	err∞	order	err <sub>2</sub>	order
5202	1.24E-7	-	2.21E-8	-
9248	2.26E-8	5.9	3.62E-9	6.3
14450	5.52E-9	6.3	8.97E-10	6.3
20808	1.77E-9	6.2	2.92E-10	6.2

#### - NS: Stationary vortex (1)

**Purpose:** check convergence of scheme is stationary scenario - **non flat bottom**:



**Initial conditions/solution:** 

$$H = 1 - \frac{1}{4g} e^{2(1 - x^2 - y^2)}, \quad u = y e^{(1 - x^2 - y^2)}, \quad v = -x e^{(1 - x^2 - y^2)}$$

## - NS: Stationary vortex (2)



## - NS: Stationary vortex (3)

#### **Convergence results** (t = 0.5):

<b>P2</b> – h				
cells	$err_{\infty}$	order	err <sub>2</sub>	order
524	8.29E-2	-	1.57E-3	-
2076	2.33E-2	1.8	3.98E-4	2.0
8238	2.74E-3	3.1	5.99E-5	2.8
33550	3.60E-4	2.9	7.56E-6	3.0

<b>P3</b> – h				
cells	$err_{\infty}$	order	err <sub>2</sub>	order
524	3.77E-2	-	8.48E-4	-
2076	2.12E-3	4.2	5.10E-5	4.1
8238	1.55E-4	3.8	2.94E-6	4.1
33550	7.43E-6	4.3	1.55E-7	4.2

P4 – h					
cells	$err_{\infty}$	order	err <sub>2</sub>	order	
524	3.90E-2	-	7.14E-4	-	
2076	1.87E-3	4.4	4.20E-5	4.1	
8238	1.25E-4	4.0	1.82E-6	4.6	
33550	6.08E-6	4.3	6.11E-8	4.8	

P5 – h				
cells	$err_{\infty}$	order	err <sub>2</sub>	order
524	1.98E-2	-	4.65E-4	-
2076	1.09E-3	4.2	1.40E-5	5.1
8238	1.09E-5	6.7	2.08E-7	6.1
33550	2.14E-7	5.6	3.24E-9	5.9

#### - NS: Moving vortex (1)

Purpose: check convergence in transient scenario - flat bottom (u2 vs. DMP)

Problem geometry: same as static vortex but with flat bathymetry

Initial: 
$$h = h_{\infty} - \frac{1}{4g} e^{2(1-x^2-y^2)}, \quad u = y e^{(1-x^2-y^2)} + u_{\infty}, \quad v = -x e^{(1-x^2-y^2)} + v_{\infty}$$

where 
$$h_{\infty}$$
,  $u_{\infty}$ ,  $v_{\infty}$  are constants

Sol.: 
$$h = h_{\infty} - \frac{1}{4g} e^{2(1-r^2)}, \quad u = (y - v_{\infty}t) e^{(1-r^2)} + u_{\infty}, \quad v = -(x - u_{\infty}t) e^{(1-r^2)} + v_{\infty}$$
  
with  $r^2 = (x - u_{\infty}t)^2 + (y - v_{\infty}t)^2$   
 $h_{\infty} = 1, \quad u_{\infty} = 1, \quad v_{\infty} = 2, \quad t_{final} = 1$ 

## - NS: Moving vortex (2)

#### **Convergence results** (t = 1.0):

<b>P4</b> – h	(u2)				
cells	$err_{\infty}$	order	err <sub>2</sub>	order	
524	8.86E-2	-	1.91E-3	-	
2076	2.29E-2	2.0	1.19E-5	4.0	
8238	1.76E-4	7.0	3.96E-6	4.9	
33550	6.27E-6	4.8	1.35E-8	4.8	

<b>P4</b> – h	(DMP)				
cells	$err_{\infty}$	order	err <sub>2</sub>	order	
524	8.94E-2	-	1.90E-3	-	
2076	4.85E-2	0.9	4.08E-4	2.2	
8238	1.09E-2	2.2	6.59E-5	2.7	
33550	3.21E-3	1.7	1.52E-5	2.1	

<b>P5</b> – h	(u2)			
cells	err <sub>∞</sub>	order	err <sub>2</sub>	order
524	7.77E-2	-	1.67E-3	-
2076	2.51E-2	1.6	8.24E-5	4.4
8238	3.41E-5	9.6	6.55E-7	7.0
33550	4.38E-7	6.2	9.09E-9	6.1

<b>P5</b> – h	(DMP)				
cells	err∞	order	err <sub>2</sub>	order	
524	7.81E-2	-	1.58E-3	-	
2076	4.58E-2	0.8	4.04E-4	2.0	
8238	1.13E-2	2.0	8.40E-5	2.3	
33550	3.94E-3	1.5	1.89E-5	2.1	

#### - NS: Periodic solution (1)

Purpose: check convergence in transient scenario - non flat bottom (u2 vs DMP)

**Problem geometry:** 
$$b = \frac{w^2}{2g}(x^2 + y^2)$$



**Initial conditions/solution:** 

$$H = \frac{w^2}{g} \left( A \left( x \cos(wt) + y \sin(wt) \right) + \alpha \right)$$
$$u = -Aw \sin(wt), \quad v = Aw \cos(wt)$$

with

 $A = 0.25, \ \alpha = 1.4, \ w = 2\pi$ 

final simulation time:  $t_{final} = 2.125$ 

**Other:**  $\mathbb{P}_2$  for *b* reconstruction

# - NS: Periodic solution (2)

#### **Convergence results** (t = 2.125):

<b>P1</b> – h	(PAD)				
cells	$err_{\infty}$	order	err <sub>2</sub>	order	
1040	1.19E-3	-	2.35E-4	-	
4054	1.50E-3	-	3.15E-5	3.0	
16264	9.38E-4	0.7	1.51E-5	2.0	
65422	1.83E-4	2.4	3.70E-6	2.0	

<b>P1</b> – h	(DMP)				
cells	$err_{\infty}$	order	err <sub>2</sub>	order	
1040	8.20E-3	-	3.09E-4	-	
4054	4.72E-3	0.8	9.28E-5	1.8	
16264	3.52E-3	0.4	2.68E-5	1.8	
65422	2.19E-3	0.7	6.62E-6	2.0	

<b>P2</b> – h	(u2)			
cells	$err_{\infty}$	order	err <sub>2</sub>	order
1040	1.19E-6	-	6.92E-8	-
4054	1.19E-7	3.4	3.72E-9	4.3
16264	2.07E-8	2.5	3.63E-10	3.4

<b>P2</b> – h	(DMP)				
cells	$err_{\infty}$	order	err <sub>2</sub>	order	
1040	9.43E-3	-	2.64E-4	-	
4054	6.92E-3	0.5	8.96E-5	1.6	
16264	3.52E-3	1.0	2.50E-5	1.8	

### - NS: Periodic solution (3)

**Convergence results – time scheme** (t = 2.125, 1040 cells, u2):

P2 + RK1 – h				
$\Delta t$	$err_{\infty}$	order	err <sub>2</sub>	order
CFL	1.93E-3	-	9.02E-4	-
CFL/2	9.61E-4	1.0	4.50E-4	1.0
CFL/4	4.80E-4	1.0	2.25E-4	1.0
CFL/8	2.40E-4	1.0	1.12E-4	1.0

P4 + TVD-RK2 – h					
$\Delta t$	err∞	order	err <sub>2</sub>	order	
CFL	1.25E-5	-	6.28E-6	-	
CFL/2	2.87E-6	2.1	1.56E-6	2.0	
CFL/4	6.92E-7	2.1	3.91E-7	2.0	
CFL/8	1.71E-7	2.0	9.76E-8	2.0	

P5 + TVD-RK3 – h				
$\Delta t$	err∞	order	err <sub>2</sub>	order
CFL	1.21E-6	-	5.65E-8	-
CFL/2	1.41E-7	3.1	6.85E-9	3.0
CFL/4	1.70E-8	3.1	8.49E-10	3.0
CFL/8	2.10E-9	3.0	1.06E-10	3.0

## - NS: Travelling wave (1)

**Purpose:** check importance of high-order approx. to reduce numerical diffusion

Initial: 
$$H = 1 + 0.2 \exp(-20(x - 2.5)^2)$$
,  $U = 0$ ,  $b = 0.2x(0.75 + 2(y - 0.25)^2)$ 



## - NS: Travelling wave (2)

**Simulation:** 16128 cells; final time: t = 0.65; *b* reconstruction with  $\mathbb{P}_3$ 



# - Conclusions

- By introducing an appropriate "correction" to the source term in the form of a non-conservative flux, we derived a new "well-balanced" scheme for the FV method based on the PRO-MOOD technique for the 2D SW problem.
- The "C-property" holds for the lake at rest, still preserving the (high-) order of convergence of the method.
- Numerical simulations done for several classical test cases confirm the highorder (up to  $h^6$ ) of the method due to the use of the u2 detection process, where DMP technique alone goes no further than order 2.
- The use of a high-order scheme allows to better preserve the shape of travelling waves (less numerical diffusion).