

1 Linearised Equations

We begin with the linearised equations from Chris's thesis/papers.
continuity:

$$\frac{\partial h_1}{\partial t} + h_0 \frac{\partial u_1}{\partial x} + u_0 \frac{\partial h_1}{\partial x} = 0$$

velocity:

$$\frac{\partial u_1}{\partial t} + g \frac{\partial h_1}{\partial x} + u_0 \frac{\partial u_1}{\partial x} - \frac{h_0^2}{3} \left(u_0 \frac{\partial^3 u_1}{\partial x^3} + \frac{\partial^3 u_1}{\partial x^3 \partial t} \right) = 0$$

Also G

$$G = u_0 h_0 + u_0 h_1 + h_0 u_1 - \frac{h_0^3}{3} \frac{\partial^2 u_1}{\partial x^2}$$

Now in the Fillipine paper, we assume the water is still (except for the perturbations) so that $u_0 = 0$ thus we get:

$$\frac{\partial h_1}{\partial t} + h_0 \frac{\partial u_1}{\partial x} = 0$$

$$\frac{\partial u_1}{\partial t} + g \frac{\partial h_1}{\partial x} - \frac{h_0^2}{3} \frac{\partial^3 u_1}{\partial x^3 \partial t} = 0$$

$$G = h_0 u_1 - \frac{h_0^3}{3} \frac{\partial^2 u_1}{\partial x^2}$$

Importantly by multiplying the velocity by h_0 to get the momentum equation we have

$$\frac{\partial u_1}{\partial t} h_0 + g \frac{\partial h_1}{\partial x} h_0 - \frac{h_0^3}{3} \frac{\partial^3 u_1}{\partial x^3 \partial t} = 0$$

and thus

$$\frac{\partial G}{\partial t} + g \frac{\partial h_1}{\partial x} h_0 = 0$$

So we finally have

$$\frac{\partial h_1}{\partial t} + h_0 \frac{\partial u_1}{\partial x} = 0$$

$$\frac{\partial G}{\partial t} + g \frac{\partial h_1}{\partial x} h_0 = 0$$

$$G = h_0 u_1 - \frac{h_0^3}{3} \frac{\partial^2 u_1}{\partial x^2}$$

For convenience I will make the following notational changes $H = h_0$, $h = h_1$ and $u = u_1$. So that

$$\frac{\partial h}{\partial t} + H \frac{\partial u}{\partial x} = 0$$

$$\frac{\partial G}{\partial t} + gH \frac{\partial h}{\partial x} = 0$$

$$G = Hu - \frac{H^3}{3} \frac{\partial^2 u}{\partial x^2}$$

2 Dispersion Error

To perform the dispersion error we replace both h and u by fourier modes, which for some quantity q is given by so that $q(x, t) = q(0, 0)e^{i(\omega t + kx)}$. The use of this comes when we use our uniform grid in space, so that $q(x_j, t) = q_j$ then $q_{j \pm l} = q_j e^{\pm ikl\Delta x}$ and we use this to work with just a point and then factors.

2.1 Elliptic Equation

I will start by analysing the dispersion error on the elliptic equation

$$G_j = Hu_j - \frac{H^3}{3} \left(\frac{\partial^2 u}{\partial x^2} \right)_j$$

For the different order schemes we approximate the derivative of u differently. For the first and second order method we use second order central differencing so that

$$\left(\frac{\partial^2 u}{\partial x^2} \right)_j = \frac{u_{j+1} - 2u_j + u_{j-1}}{\Delta x^2}$$

for the third order method we use 4th order central differencing so that

$$\left(\frac{\partial^2 u}{\partial x^2}\right)_j = \frac{-u_{j+2} + 16u_{j+1} - 30u_j + 16u_{j-1} - u_{j-2}}{12\Delta x^2}$$

Using our relations from above for the second order central difference

$$\begin{aligned}\left(\frac{\partial^2 u}{\partial x^2}\right)_j &= \frac{u_j e^{ik\Delta x} - 2u_j + u_j e^{-ik\Delta x}}{\Delta x^2} \\ \left(\frac{\partial^2 u}{\partial x^2}\right)_j &= \frac{e^{ik\Delta x} - 2 + e^{-ik\Delta x}}{\Delta x^2} u_j \\ \left(\frac{\partial^2 u}{\partial x^2}\right)_j &= \frac{2\cos(k\Delta x) - 2}{\Delta x^2} u_j\end{aligned}$$

We introduce the following notation:

$$\mathcal{C}_2 = \frac{2\cos(k\Delta x) - 2}{\Delta x^2}$$

thus

$$\left(\frac{\partial^2 u}{\partial x^2}\right)_j = \mathcal{C}_2 u_j$$

This agrees with the a result in the Fillipine paper.

For the fourth order central difference

$$\begin{aligned}\left(\frac{\partial^2 u}{\partial x^2}\right)_j &= \frac{-u_j e^{2ik\Delta x} + 16u_j e^{ik\Delta x} - 30u_j + 16u_j e^{-ik\Delta x} - u_j e^{-2ik\Delta x}}{12\Delta x^2} \\ \left(\frac{\partial^2 u}{\partial x^2}\right)_j &= \frac{-e^{2ik\Delta x} + 16e^{ik\Delta x} - 30 + 16e^{-ik\Delta x} - e^{-2ik\Delta x}}{12\Delta x^2} u_j \\ \left(\frac{\partial^2 u}{\partial x^2}\right)_j &= \frac{-2\cos(2k\Delta x) + 32\cos(k\Delta x) - 30}{12\Delta x^2} u_j\end{aligned}$$

We introduce the following notation:

$$\mathcal{C}_4 = \frac{-2\cos(2k\Delta x) + 32\cos(k\Delta x) - 30}{12\Delta x^2}$$

thus

$$\left(\frac{\partial^2 u}{\partial x^2}\right)_j = \mathcal{C}_4 u_j$$

An easy way to check this is to see how well this relation holds $k^2 \approx \mathcal{C}_4$ as well as what happens as $\Delta x \rightarrow 0$. Both of these check out for these approximations so we continue.

Thus

$$G_j = Hu_j - \frac{H^3}{3}\mathcal{C}u_j$$

(we leave the order ambiguous here)

Thus

$$G_j = \left[H - \frac{H^3}{3}\mathcal{C} \right] u_j$$

We define:

$$\mathcal{G} = \left[H - \frac{H^3}{3}\mathcal{C} \right]$$

In particular for the first(\mathcal{G}_1) and second(\mathcal{G}_2) order we use \mathcal{C}_2 , while for the third (\mathcal{G}_3) order we use \mathcal{C}_4 as \mathcal{C} .

Thus

$$G_j = \mathcal{G}u_j$$

2.2 Conservation Equations

$$\frac{\partial h}{\partial t} + H \frac{\partial u}{\partial x} = 0$$

$$\frac{\partial G}{\partial t} + gH \frac{\partial h}{\partial x} = 0$$

Our analysis has continuous time, so we can do this time derivatives properly

$$i\omega h + H \frac{\partial u}{\partial x} = 0$$

Since G is some factor times u we can do this to G as well [pretty lax on this, but yes it would, we could derive a space continuous factor similar to above]

$$i\omega G_j + gH \frac{\partial h}{\partial x} = 0$$

For our method we approximate the flux, and not the individual derivative terms so we get

$$i\omega h_j + \frac{1}{\Delta x} \left[F_{j+\frac{1}{2}}^h - F_{j-\frac{1}{2}}^h \right] = 0$$

$$i\omega G_j + \frac{1}{\Delta x} \left[F_{j+\frac{1}{2}}^u - F_{j-\frac{1}{2}}^u \right] = 0$$

where F^h and F^u are given by Kurganov's method. We also use the cell averages for that time derivative term, so that

$$i\omega \mathcal{G}\bar{u} + gH \frac{\partial h}{\partial x} = 0$$

For our method we approximate the flux, and not the individual derivative terms so we get

$$i\omega \bar{h}_j + \frac{1}{\Delta x} \left[F_{j+\frac{1}{2}}^h - F_{j-\frac{1}{2}}^h \right] = 0$$

$$i\omega \bar{G}_j + \frac{1}{\Delta x} \left[F_{j+\frac{1}{2}}^u - F_{j-\frac{1}{2}}^u \right] = 0$$

[should have made this clear earlier, since the average is an integral it comes out as a factor anyway, but what we are interested in is the numerical factor from conversion].

For the first and second order methods this distinction is trivial, for the third order method we have the following relation

$$q_j = \frac{-\bar{q}_{j+1} + 26\bar{q}_j - \bar{q}_{j-1}}{24}$$

$$q_j = \bar{q}_j \frac{-e^{ik\Delta x} + 26 - e^{-ik\Delta x}}{24}$$

$$q_j = \bar{q}_j \frac{26 - 2\cos(k\Delta x)}{24}$$

Defining

$$\mathcal{M}_3 = \frac{26 - 2\cos(k\Delta x)}{24}$$

We again will suppress order subscripts further on, but we also have $\mathcal{M}_1 = \mathcal{M}_2 = 1$. So we have

$$i\omega\mathcal{M}h_j + \frac{1}{\Delta x} \left[F_{j+\frac{1}{2}}^h - F_{j-\frac{1}{2}}^h \right] = 0$$

$$i\omega\mathcal{M}\mathcal{G}u_j + \frac{1}{\Delta x} \left[F_{j+\frac{1}{2}}^u - F_{j-\frac{1}{2}}^u \right] = 0$$

Now the only thing that changes between the different orders for the calculation of the flux is the reconstruction process.

2.2.1 Reconstruction

For the first order method

$$q_{j+1/2}^+ = q_{j+1} = e^{ik\Delta x} q_j$$

$$q_{j+1/2}^- = q_j$$

So we define $\mathcal{R}_1^+ = e^{ik\Delta x}$ and $\mathcal{R}_1^- = 1$.

For the second order method we have

$$q_{j+1/2}^- = q_j + \frac{q_{j+1} - q_{j-1}}{4}$$

$$q_{j+1/2}^+ = q_{j+1} + \frac{q_{j+2} - q_j}{4}$$

Applying our fourier mode

$$q_{j+1/2}^- = q_j + \frac{q_j e^{ik\Delta x} - q_j e^{-ik\Delta x}}{4}$$

$$q_{j+1/2}^- = q_j \left(1 + \frac{e^{ik\Delta x} - e^{-ik\Delta x}}{4} \right)$$

$$q_{j+1/2}^- = q_j \left(1 + \frac{2i \sin(k\Delta x)}{4} \right)$$

$$q_{j+1/2}^- = q_j \left(1 + \frac{i \sin(k\Delta x)}{2} \right)$$

for the plus we get the same result with a shift so that (because its around $j+1$) and a minus

$$q_{j+1/2}^+ = q_j e^{ik\Delta x} \left(1 - \frac{i \sin(k\Delta x)}{2} \right)$$

So we have that

$$\mathcal{R}_2^- = 1 + \frac{i \sin(k\Delta x)}{2}$$

$$\mathcal{R}_2^+ = e^{ik\Delta x} \left(1 - \frac{i \sin(k\Delta x)}{2} \right)$$

For the third order method we have

$$q_{j+1/2}^- = \bar{q}_j + \frac{1}{6} (\bar{q}_j - \bar{q}_{j-1}) + \frac{1}{3} (\bar{q}_{j+1} - \bar{q}_j)$$

$$q_{j+1/2}^+ = \bar{q}_{j+1} - \frac{1}{3} (\bar{q}_{j+1} - \bar{q}_j) - \frac{1}{6} (\bar{q}_{j+2} - \bar{q}_{j+1})$$

So we have

$$q_{j+1/2}^- = \mathcal{M}_3 \left[q_j + \frac{1}{6} (q_j - q_{j-1}) + \frac{1}{3} (q_{j+1} - q_j) \right]$$

$$q_{j+1/2}^- = \mathcal{M}_3 q_j \left[1 + \frac{1}{6} (1 - e^{-ik\Delta x}) + \frac{1}{3} (e^{ik\Delta x} - 1) \right]$$

$$q_{j+1/2}^- = \mathcal{M}_3 q_j \left[\frac{5}{6} + \frac{1}{6} (-e^{-ik\Delta x}) + \frac{1}{3} (e^{ik\Delta x}) \right]$$

$$q_{j+1/2}^- = \frac{\mathcal{M}_3}{6} [5 + -e^{-ik\Delta x} + 2e^{ik\Delta x}] q_j$$

So defining

$$R_3^- = \frac{\mathcal{M}_3}{6} [5 + -e^{-ik\Delta x} + 2e^{ik\Delta x}]$$

for plus

$$q_{j+1/2}^+ = \mathcal{M}_3 \left[q_{j+1} - \frac{1}{3} (q_{j+1} - q_j) - \frac{1}{6} (q_{j+2} - q_{j+1}) \right]$$

$$q_{j+1/2}^+ = \mathcal{M}_3 \left[1 - \frac{1}{3} (1 - e^{-k\Delta x}) - \frac{1}{6} (e^{k\Delta x} - 1) \right] q_{j+1}$$

$$q_{j+1/2}^+ = \mathcal{M}_3 \left[\frac{5}{6} + \frac{1}{3} e^{-k\Delta x} - \frac{1}{6} e^{k\Delta x} \right] q_{j+1}$$

$$q_{j+1/2}^+ = \frac{\mathcal{M}_3}{6} [5 + 2e^{-k\Delta x} - e^{k\Delta x}] q_{j+1}$$

$$q_{j+1/2}^+ = \frac{\mathcal{M}_3 e^{ik\Delta x}}{6} [5 + 2e^{-ik\Delta x} - e^{ik\Delta x}] q_j$$

Defining

$$R_3^+ = \frac{\mathcal{M}_3 e^{ik\Delta x}}{6} [5 + 2e^{-ik\Delta x} - e^{ik\Delta x}]$$

So for the reconstruction we have

$$q_{j+1/2}^- = \mathcal{R}^- q_j$$

$$q_{j+1/2}^+ = \mathcal{R}^+ q_j$$

Actually, we do reconstruction of u differently.

For the first and second order method

$$u_{j+1/2}^- = u_{j+1/2}^+ = \frac{u_{j+1} + u_j}{2}$$

$$u_{j+1/2}^- = \frac{u_j e^{ik\Delta x} + u_j}{2} = \frac{e^{ik\Delta x} + 1}{2} u_j$$

so we define

$$R_2^u = \frac{e^{ik\Delta x} + 1}{2}$$

For the third order method we use

$$u_{j+1/2}^- = u_{j+1/2}^+ = \frac{-3u_{j+2} + 27u_{j+1} + 27u_j - 3u_{j-1}}{48}$$

$$u_{j+1/2}^- = \frac{-3e^{2ik\Delta x} + 27e^{ik\Delta x} + 27 - 3e^{-ik\Delta x}}{48} u_j$$

[We could probably do something smarter here] so we define

$$R_3^u = \frac{-3e^{2ik\Delta x} + 27e^{ik\Delta x} + 27 - 3e^{-ik\Delta x}}{48}$$

2.2.2 Kurganovs Method

Up to the order of our linearisation we can just use the background wavespeed, instead of the wavespeed at a point so that

$$a_{j+1/2}^- = -\sqrt{gH}$$

$$a_{j+1/2}^+ = \sqrt{gH}$$

We have that

$$F_{i+\frac{1}{2}} = \frac{a_{i+\frac{1}{2}}^+ f(q_{i+\frac{1}{2}}^-) - a_{i+\frac{1}{2}}^- f(q_{i+\frac{1}{2}}^+)}{a_{i+\frac{1}{2}}^+ - a_{i+\frac{1}{2}}^-} + \frac{a_{i+\frac{1}{2}}^+ a_{i+\frac{1}{2}}^-}{a_{i+\frac{1}{2}}^+ - a_{i+\frac{1}{2}}^-} [q_{i+\frac{1}{2}}^+ - q_{i+\frac{1}{2}}^-] \quad (1)$$

$$F_{i+\frac{1}{2}} = \frac{(\sqrt{gH}) f(q_{i+\frac{1}{2}}^-) - (-\sqrt{gH}) f(q_{i+\frac{1}{2}}^+)}{(\sqrt{gH}) - (-\sqrt{gH})} + \frac{(\sqrt{gH}) (-\sqrt{gH})}{(+\sqrt{gH}) - (-\sqrt{gH})} [q_{i+\frac{1}{2}}^+ - q_{i+\frac{1}{2}}^-] \quad (2)$$

$$F_{i+\frac{1}{2}} = \frac{(+\sqrt{gH}) f(q_{i+\frac{1}{2}}^-) - (-\sqrt{gH}) f(q_{i+\frac{1}{2}}^+)}{2\sqrt{gH}} + \frac{(+\sqrt{gH}) (-\sqrt{gH})}{2\sqrt{gH}} [q_{i+\frac{1}{2}}^+ - q_{i+\frac{1}{2}}^-] \quad (3)$$

$$F_{i+\frac{1}{2}} = \frac{(+\sqrt{gH}) f(q_{i+\frac{1}{2}}^-) - (-\sqrt{gH}) f(q_{i+\frac{1}{2}}^+)}{2\sqrt{gH}} + \frac{-gH}{2\sqrt{gH}} [q_{i+\frac{1}{2}}^+ - q_{i+\frac{1}{2}}^-] \quad (4)$$

$$F_{i+\frac{1}{2}} = \frac{f(q_{i+\frac{1}{2}}^-) + f(q_{i+\frac{1}{2}}^+)}{2} - \frac{\sqrt{gH}}{2} [q_{i+\frac{1}{2}}^+ - q_{i+\frac{1}{2}}^-] \quad (5)$$

$$F_{j+\frac{1}{2}} = \frac{f(q_{j+\frac{1}{2}}^-) + f(q_{j+\frac{1}{2}}^+)}{2} - \frac{\sqrt{gH}}{2} [q_{j+\frac{1}{2}}^+ - q_{j+\frac{1}{2}}^-] \quad (6)$$

For the mass equation $f = Hu$

$$F_{j+\frac{1}{2}} = \frac{Hu_{j+\frac{1}{2}}^- + Hu_{j+\frac{1}{2}}^+}{2} - \frac{\sqrt{gH}}{2} [h_{j+\frac{1}{2}}^+ - h_{j+\frac{1}{2}}^-] \quad (7)$$

$$F_{j+\frac{1}{2}} = \frac{H\mathcal{R}^u u_j + H\mathcal{R}^u u_j}{2} - \frac{\sqrt{gH}}{2} [\mathcal{R}^+ h_j - \mathcal{R}^- h_j] \quad (8)$$

$$F_{j+\frac{1}{2}} = H\mathcal{R}^u u_j - \frac{\sqrt{gH}}{2} [\mathcal{R}^+ - \mathcal{R}^-] h_j \quad (9)$$

From this we define

$$\mathcal{F}^{h,u} = H\mathcal{R}^u$$

$$\mathcal{F}^{h,h} = -\frac{\sqrt{gH}}{2} [\mathcal{R}^+ - \mathcal{R}^-]$$

So that

$$F_{j+\frac{1}{2}} = \mathcal{F}^{h,u} u_j + \mathcal{F}^{h,h} h_j \quad (10)$$

For the momentum equation $f = gHh$

$$F_{j+\frac{1}{2}} = \frac{gHh_{j+\frac{1}{2}}^- + gHh_{j+\frac{1}{2}}^+}{2} - \frac{\sqrt{gH}}{2} [G_{j+\frac{1}{2}}^+ - G_{j+\frac{1}{2}}^-] \quad (11)$$

Because we reconstruct G , we don't need to use u 's reconstruction, just the old one.

$$F_{j+\frac{1}{2}} = \frac{gH\mathcal{R}^-h_j + gH\mathcal{R}^+h_j}{2} - \frac{\sqrt{gH}}{2} [\mathcal{R}^+G_j - \mathcal{R}^-G_j] \quad (12)$$

$$F_{j+\frac{1}{2}} = \frac{gH\mathcal{R}^-h_j + gH\mathcal{R}^+h_j}{2} - \frac{\sqrt{gH}}{2} [\mathcal{R}^+\mathcal{G}u_j - \mathcal{R}^-\mathcal{G}u_j] \quad (13)$$

$$F_{j+\frac{1}{2}} = \frac{gH\mathcal{R}^- + gH\mathcal{R}^+}{2} h_j - \frac{\sqrt{gH}}{2} \mathcal{G} [\mathcal{R}^+ - \mathcal{R}^-] u_j \quad (14)$$

From this we define

$$\mathcal{F}^{u,u} = -\frac{\sqrt{gH}}{2} \mathcal{G} [\mathcal{R}^+ - \mathcal{R}^-]$$

$$\mathcal{F}^{u,h} = \frac{gH\mathcal{R}^- + gH\mathcal{R}^+}{2}$$

So we have

$$F_{j+\frac{1}{2}} = \mathcal{F}^{u,u}u_j + \mathcal{F}^{u,h}h_j \quad (15)$$

To get the flux at $j - 1/2$ we just shift everything back so we pick up one factor

2.2.3 Solving

So our equations become
for mass

$$i\omega\mathcal{M}h_j + \frac{1}{\Delta x} [\mathcal{F}^{h,u}u_j + \mathcal{F}^{h,h}h_j - e^{-ik\Delta x}\mathcal{F}^{h,u}u_j - e^{-ik\Delta x}\mathcal{F}^{h,h}h_j] = 0$$

$$\left[i\omega\mathcal{M} + \frac{1}{\Delta x}\mathcal{F}^{h,h} - e^{-ik\Delta x}\mathcal{F}^{h,h}\frac{1}{\Delta x} \right] h_j + \frac{1}{\Delta x} [\mathcal{F}^{h,u} - e^{-ik\Delta x}\mathcal{F}^{h,u}] u_j = 0$$

Defining $\mathcal{D} = 1 - e^{-ik\Delta x}$

$$\left[i\omega\mathcal{M} + \frac{1}{\Delta x}\mathcal{D}\mathcal{F}^{h,h} \right] h_j + \frac{1}{\Delta x}\mathcal{D}\mathcal{F}^{h,u}u_j = 0$$

for momentum

$$i\omega\mathcal{M}\mathcal{G}u_j + \frac{1}{\Delta x} [\mathcal{D}\mathcal{F}^{u,u}u_j + \mathcal{D}\mathcal{F}^{u,h}h_j] = 0$$

$$\left(i\omega\mathcal{M}\mathcal{G} + \frac{1}{\Delta x}\mathcal{D}\mathcal{F}^{u,u} \right) u_j + \frac{1}{\Delta x} [\mathcal{D}\mathcal{F}^{u,h}] h_j = 0$$

So we have

$$\begin{bmatrix} i\omega\mathcal{M} + \frac{1}{\Delta x}\mathcal{D}\mathcal{F}^{h,h} & \frac{1}{\Delta x}\mathcal{D}\mathcal{F}^{h,u} \\ \frac{1}{\Delta x}\mathcal{D}\mathcal{F}^{u,h} & i\omega\mathcal{M}\mathcal{G} + \frac{1}{\Delta x}\mathcal{D}\mathcal{F}^{u,u} \end{bmatrix} \begin{bmatrix} h_j \\ u_j \end{bmatrix} = 0$$

The nontrivial solutions are given when

$$\left[i\omega\mathcal{M} + \frac{1}{\Delta x}\mathcal{D}\mathcal{F}^{h,h} \right] \left[i\omega\mathcal{M}\mathcal{G} + \frac{1}{\Delta x}\mathcal{D}\mathcal{F}^{u,u} \right] - \frac{1}{\Delta x}\mathcal{D}\mathcal{F}^{h,u} \frac{1}{\Delta x}\mathcal{D}\mathcal{F}^{u,h} = 0$$

$$-\omega^2\mathcal{M}^2\mathcal{G} + i\omega\mathcal{M}\frac{1}{\Delta x}\mathcal{D}\mathcal{F}^{u,u} + \frac{1}{\Delta x}\mathcal{D}\mathcal{F}^{h,h}i\omega\mathcal{M}\mathcal{G} + \frac{1}{\Delta x}\mathcal{D}\mathcal{F}^{h,h}\frac{1}{\Delta x}\mathcal{D}\mathcal{F}^{u,u} - \frac{1}{\Delta x^2}\mathcal{D}^2\mathcal{F}^{h,u}\mathcal{F}^{u,h} = 0$$

$$-\mathcal{M}^2\mathcal{G}\omega^2 + i\mathcal{M}\frac{1}{\Delta x}\mathcal{D}(\mathcal{F}^{u,u} + \mathcal{F}^{h,h}\mathcal{G})\omega + \frac{1}{\Delta x^2}\mathcal{D}^2(\mathcal{F}^{h,h}\mathcal{F}^{u,u} - \mathcal{F}^{h,u}\mathcal{F}^{u,h}) = 0$$

We solve this quadratic with a program.