

Local subcell monolithic DG/FV scheme for nonlinear shallow water equations with source terms on unstructured grids

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International Congress on Spectral and High Order Methods
Montréal, Canada – July 2025



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Overview of this talk

Local subcell monolithic DG/FV scheme for nonlinear shallow water equations with source terms on unstructured grids

- ▶ **Local subcell monolithic DG/FV scheme:** combines DG accuracy with FV robustness for stabilization;
- ▶ **Nonlinear shallow water equations:** describe the water waves under the hydrostatic assumption;
- ▶ **Source terms:** account for geometry and physical effects (e.g., topography, friction, Coriolis force ...).

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Shallow water asymptotics

Nonlinear shallow water (NSW) equations

$$\partial_t \mathbf{v} + \nabla_{\mathbf{x}} \cdot \mathbb{F}(\mathbf{v}, b) = \mathbf{B}[b](\mathbf{v})$$

$$\Leftrightarrow \begin{cases} \partial_t \eta + \nabla_{\mathbf{x}} \cdot \mathbf{q} = 0, \\ \partial_t \mathbf{q} + \nabla_{\mathbf{x}} \cdot (\mathbf{u} \otimes \mathbf{q} + \frac{g\eta}{2}(\eta - 2b)\mathbb{I}_2) = -g\eta \nabla_{\mathbf{x}} b \end{cases}$$

- ▶ $b : \mathbb{R}^2 \rightarrow \mathbb{R}$ is the **topography** parametrization;
- ▶ $\mathbf{v} : \mathbb{R}^2 \times \mathbb{R}_+ \rightarrow \mathcal{H}_b^+$ is the vector gathering **total elevation** η and **discharge** $(q_x, q_y)^T$, with $\mathcal{H}_b^+ = \{(\eta, q_x, q_y) \in \mathbb{R}^3 \mid H := \eta - b \geq 0\}$;
- ▶ $\mathbb{F} : \mathcal{H}_b^+ \times \mathbb{R} \rightarrow \mathcal{M}_{2 \times 3}(\mathbb{R})$ is the nonlinear **flux** tensor;
- ▶ $\mathbf{B} : \mathcal{H}_b^+ \rightarrow \mathbb{R}^3$ is the **source term** depending on topography.

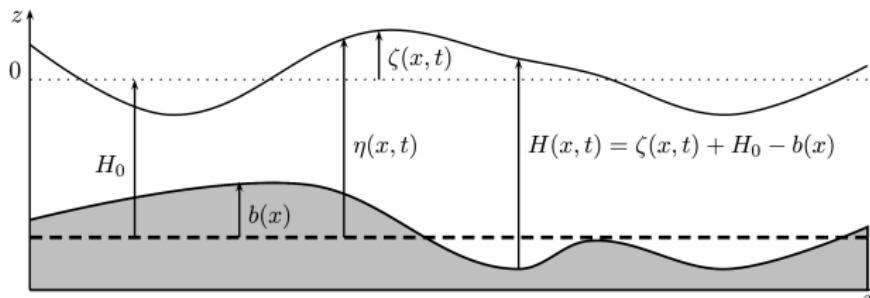


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Finite Volume & Discontinuous Galerkin frameworks

Finite Volume (FV)

- ▶ Integral formulation over control volumes $\omega_c \subset \Omega$ with $\Omega = \bigcup \omega_c$;
- ▶ Piecewise constant approximation:

$$\mathbf{v}_h^c(t) \simeq \frac{1}{|\omega_c|} \int_{\omega_c} \mathbf{v}(\mathbf{x}, t) d\mathbf{x},$$

where \mathbf{v} is the exact solution;

- ▶ Numerical flux \mathbb{F}^* ensures conservation and stability.
- ✓ Robust and easy to implement, well-suited for nonlinear problems;
- ✗ Low-order accuracy unless polynomial reconstruction is applied.

Discontinuous Galerkin (DG)

- ▶ Weak formulation on each element $\omega_c \subset \Omega$ with $\Omega = \bigcup \omega_c$;
- ▶ Piecewise polynomial approx.:

$$\mathbf{v}_h^c(\mathbf{x}, t) = \sum_{m=1}^{\dim \mathbb{P}^k} \mathbf{v}_m^c(t) \psi_m^c(\mathbf{x}),$$

with test functions in $\mathbb{P}^k(\omega_c)$;

- ▶ Numerical flux \mathbb{F}^* to ensure local conservation.
- ✓ High-order accuracy with compact stencil, well-suited for parallelism;
- ✗ Less robust, more complex implementation and prone to oscillations.

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Ideal setup for the NSW system

For our purposes, an ideal numerical scheme for the nonlinear shallow water (NSW) equations should be:

- ▶ **High-order accurate** to capture smooth solutions and small-scale features;
- ▶ **Shock-capturing** to handle discontinuities and strong nonlinearities;
- ▶ **Positivity-preserving** to ensure non-negative water height and physical admissibility (i.e. stays in \mathcal{H}_b^+);
- ▶ **Well-balanced** to exactly preserve lake at rest steady states;
- ▶ **Adaptable to source terms** such as bottom topography and friction effects;
- ▶ **Well-suited for unstructured meshes** to deal with complex geometries and realistic domains.

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DG formulation through residuals

DG formulation for all $\psi_p^c \in \mathbb{P}^k(\omega_c)$

$$\sum_{m=1}^{N_k} \frac{d\mathbf{v}_m^c}{dt} \int_{\omega_c} \psi_m^c \psi_p^c d\mathbf{x} - \int_{\omega_c} \mathbb{F} \cdot \nabla_{\mathbf{x}} \psi_p^c d\mathbf{x} + \int_{\partial\omega_c} \mathbb{F}^* \cdot \mathbf{n} \psi_p^c dS = \int_{\omega_c} \mathbf{B} \psi_p^c d\mathbf{x}$$

Residual DG formulation for any basis function $\psi_m^c \in \mathbb{P}^k(\omega_c)$

$$\mathbb{M}_c \frac{d\mathbf{V}_c}{dt} = \Phi_c + \mathbf{S}_c$$

- ▶ $(\mathbf{V}_c)_m = \mathbf{v}_m^c(t)$ **solution moments**
- ▶ $(\mathbb{M}_c)_{mp} = \int_{\omega_c} \psi_m^c(\mathbf{x}) \psi_p^c(\mathbf{x}) d\mathbf{x}$ **local mass matrix**
- ▶ $(\Phi_c)_m = \int_{\partial\omega_c} \mathbb{F}^* \cdot \mathbf{n} \psi_p^c dS - \int_{\omega_c} \mathbb{F}(\mathbf{v}_h^c, b_h^c) \cdot \nabla_{\mathbf{x}} \psi_p^c d\mathbf{x}$ **DG residuals**
- ▶ $(\mathbf{S}_c)_m = \int_{\omega_c} \mathbf{B}(\mathbf{v}_h^c, \nabla_{\mathbf{x}} b_h^c) \psi_p^c d\mathbf{x}$ **source term**

Stabilization principle

- ▶ **Classical stabilization:** apply limiters/a posteriori correction on the full cell
 - risks **discarding** a mostly accurate solution due to a **local failure**
- ▶ **Subcell approach:** partition each cell into finer subcells to reduce the correction scale
 - enabling a **surgical correction**, meaning only fix what's necessary, preserving as much of the high-order DG content as possible

Theory needed – Reformulation of DG as a subcell FV-like scheme

A little state-of-the-art on subcell stabilization and monolithic schemes

❓ Generally, in subcell techniques, applying a **robust FV correction** on the **subgrid level** implies that **all the subcells** in the troubled cell are **impacted**.

Some pioneering references for this presentation

📄 **M. Sonntag & C. D. Munz**, *Shock capturing for discontinuous Galerkin methods using finite volume subcells*. Finite Volumes for Complex Applications VII, pp. 945–953. Springer, 2014.

📄 **M. Dumbser & R. Loubère**, *A simple robust and accurate a posteriori subcell finite volume limiter for the discontinuous Galerkin method on unstructured meshes*. J. Comp. Phys., 319:163–199, 2016.

📄 **A. Rueda-Ramírez, B. Bolm, D. Kuzmin & G. Gassner**, *Monolithic convex limiting for Legendre-Gauss-Lobatto Discontinuous Galerkin Spectral-Element methods*. Commun. Appl. Math., 2024

Our approach: thanks to the **reconstructed flux** formalism, we can activate the correction **locally** on **non-admissible subcells only!**

→ avoids wasting information in non-troubled regions and preserves accuracy.

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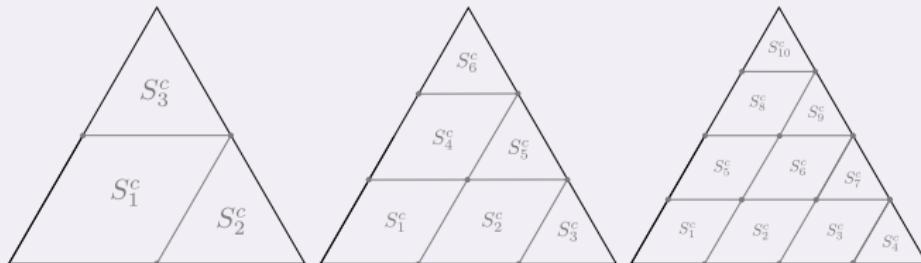
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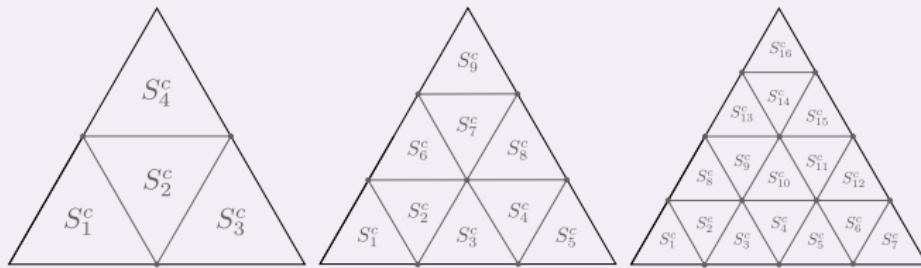
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Mesh subdivision

Cell subdivision into $N_s \geq N_k$ subcells



Cell ω_c subdivided into $N_s = N_k$ subcells for \mathbb{P}^1 (left), \mathbb{P}^2 (center) and \mathbb{P}^3 (right) cases



Cell ω_c subdivided into $N_s \geq N_k$ subcells for \mathbb{P}^1 (left), \mathbb{P}^2 (center) and \mathbb{P}^3 (right) cases

A classical mesh ...

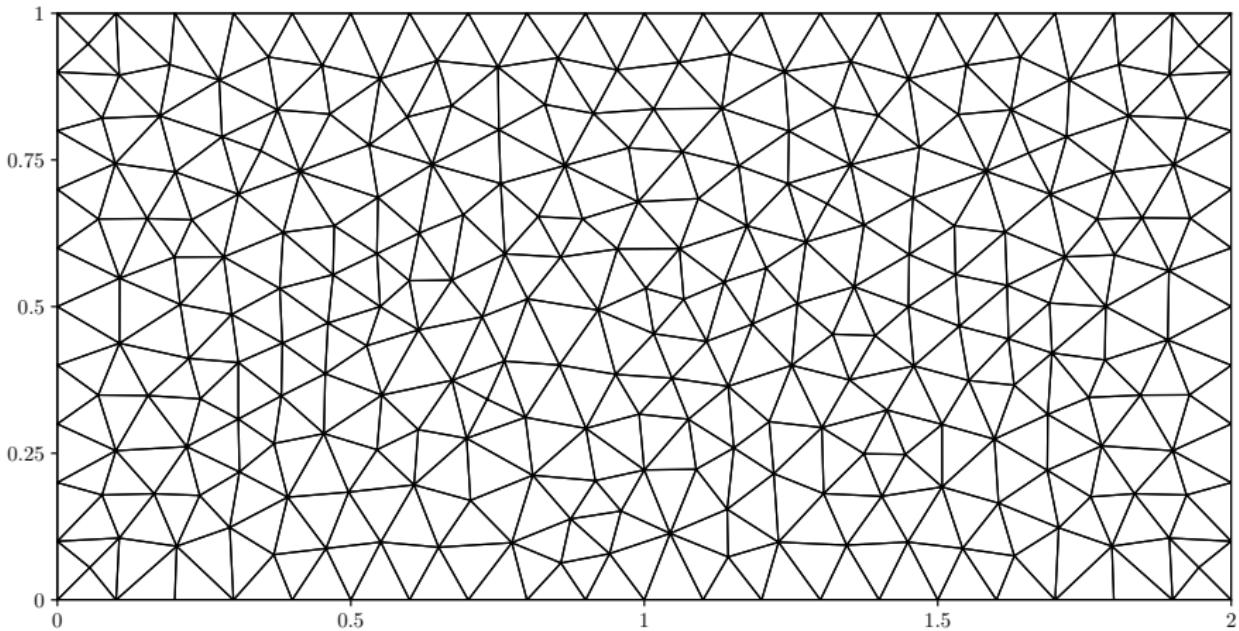


Figure: Unstructured simplicial mesh with $n_{\text{el}} = 350$ cells.

... and its subdivision

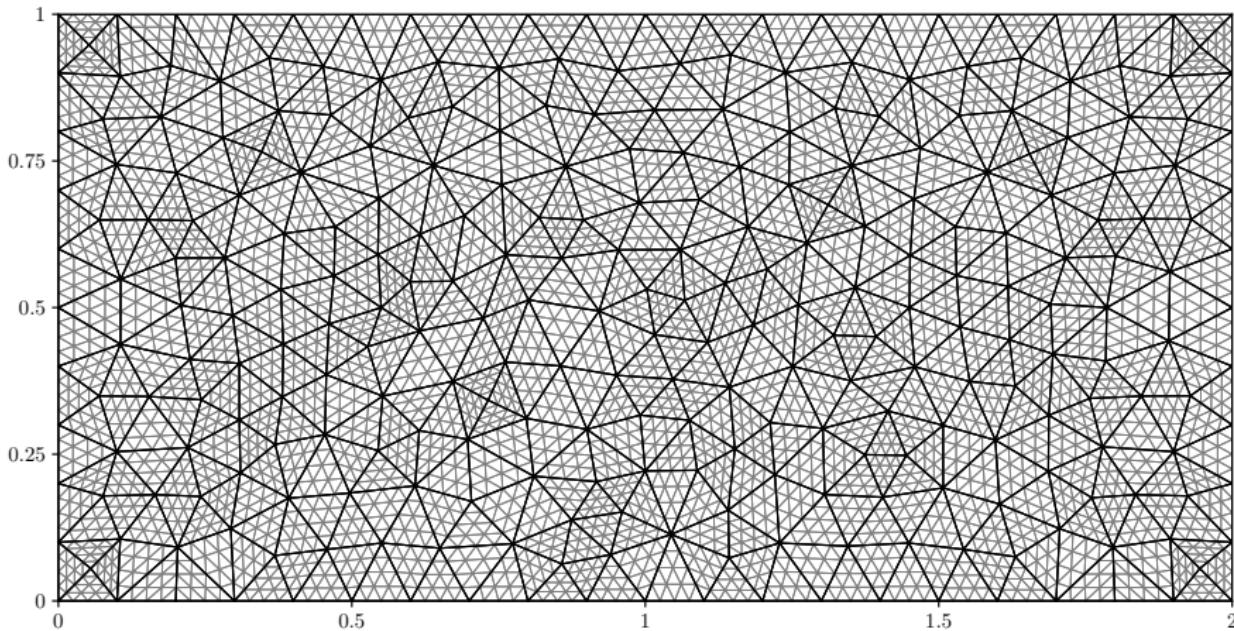


Figure: Unstructured simplicial mesh \mathbb{P}^3 subdivision onto triangles with $n_{\text{el}} = 350$ cells.

Subdivision and submean values

Some notations

- ▶ For any element $\omega_c \in \mathcal{T}_h$, we define a sub-partition:

$$\mathcal{T}_{\omega_c} := \{S_1^c, \dots, S_{N_s}^c\}, \quad \overline{\omega}_c = \bigcup_{m=1}^{N_s} \overline{S}_m^c$$

- ▶ Γ_{mp}^c : interface between S_m^c and its neighbor S_p^v
- ▶ n_f^m : number of faces of subcell S_m^c
- ▶ $\mathcal{F}_{S_m^c}$: set of all faces of S_m^c
- ▶ n_f^c : total number of subcell faces inside element ω_c
- ▶ \mathcal{V}_m^c : set of face-neighboring subcells of S_m^c (with $|\mathcal{V}_m^c| = n_f^m$)
- ▶ $\check{\mathcal{V}}_m^c$: subset of \mathcal{V}_m^c containing only neighbors within the same element ω_c

Subneighbors

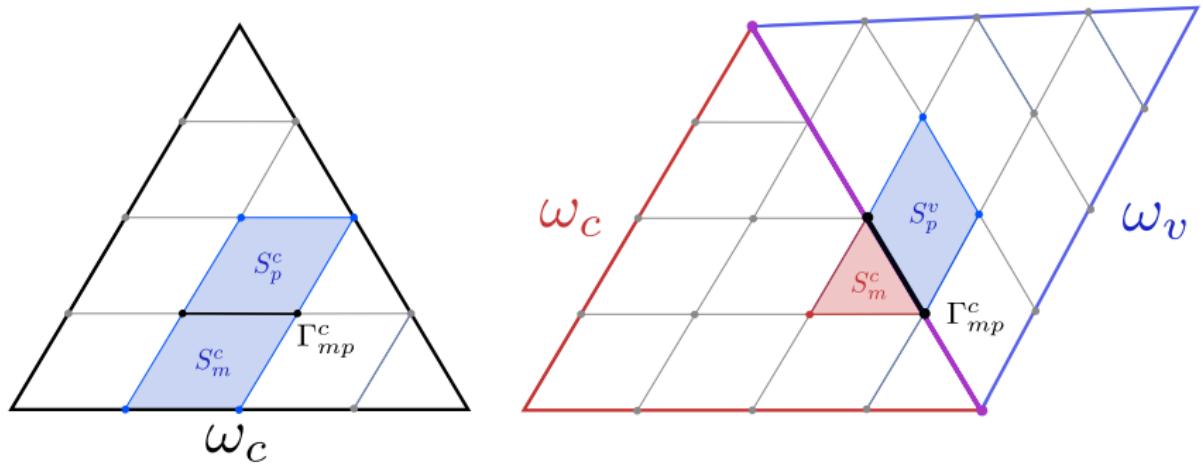


Figure: Two cases: subneighbor S_p inside cell ω_c (left), and subneighbor S_p inside neighbor cell ω_v (right).

Submean values and polynomial moments (1)

Mean value of a function over a subcell $S_m^c \subset \omega_c$

For any $f \in L^2(\omega_c)$, its submean value is $\bar{f}_m^c := \frac{1}{|S_m^c|} \int_{S_m^c} f(\mathbf{x}) d\mathbf{x}$.

Submean values and projection matrix

► $(\bar{\mathbf{V}}_c)_m = \bar{\mathbf{v}}_m^c(t)$ **submean values**

► $(\mathbb{P}_c)_{mp} = \frac{1}{|S_m^c|} \int_{S_m^c} \psi_p^c(\mathbf{x}) d\mathbf{x}$ **projection matrix**

$$\bar{\mathbf{v}}_m^c(t) = \frac{1}{|S_m^c|} \sum_{q=1}^{N_k} \mathbf{v}_q^c(t) \int_{S_m^c} \psi_q^c(\mathbf{x}) d\mathbf{x} \implies \boxed{\bar{\mathbf{V}}_c = \mathbb{P}_c \mathbf{V}_c}$$

⚠ $\mathbb{P}_c^t \mathbb{P}_c$ has to be **non-singular**, so we use the least-square procedure:

$$\boxed{\mathbf{V}_c = (\mathbb{P}_c^t \mathbb{P}_c)^{-1} \mathbb{P}_c^t \bar{\mathbf{V}}_c}$$

If $N_s = N_k$, then $\bar{\mathbf{V}}_c = \mathbb{P}_c \mathbf{V}_c \Leftrightarrow \mathbf{V}_c = \mathbb{P}_c^{-1} \bar{\mathbf{V}}_c$.

Submean values and polynomial moments (2)

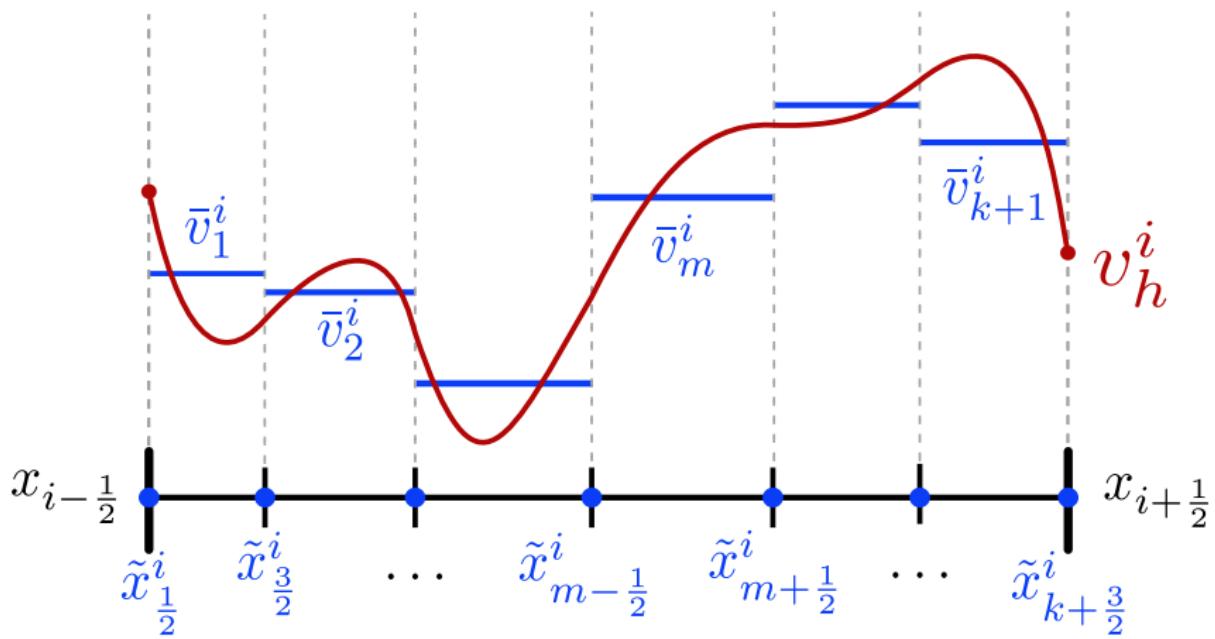


Figure: Piecewise polynomial function v_h^i and associated sub-mean-values (1D case).

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Reconstructed DG fluxes (1)

Submean values vector derivative

$$\text{Since } \mathbb{M}_c \frac{d\mathbf{V}_c}{dt} = \Phi_c + \mathbf{S}_c \text{ and } \bar{\mathbf{V}}_c = \mathbb{P}_c \mathbf{V}_c \implies \frac{d\bar{\mathbf{V}}_c}{dt} = \mathbb{P}_c \mathbb{M}_c^{-1} (\Phi_c + \mathbf{S}_c)$$

Flux reconstruction to get a FV-like scheme

Let us consider the DG reconstructed flux $\widehat{\mathbb{F}}_n$ such that

$$\begin{aligned} \frac{d\bar{\mathbf{v}}_m^c}{dt} &= -\frac{1}{|S_m^c|} \int_{\partial S_m^c} \widehat{\mathbb{F}}_n(\mathbf{x}) d\mathbf{x} + (\mathbb{P}_c \mathbb{M}_c^{-1} \mathbf{S}_c)_m && \text{(FV-like scheme)} \\ &= -\frac{1}{|S_m^c|} \sum_{S_p^v \in \check{\mathcal{V}}_m^c} \int_{\Gamma_{mp}^c} \widehat{\mathbb{F}}_n(\mathbf{x}) d\mathbf{x} + (\mathbb{P}_c \mathbb{M}_c^{-1} \mathbf{S}_c)_m && \left(\partial S_m^c = \cup_{S_p^v \in \check{\mathcal{V}}_m^c} \Gamma_{mp}^c \right) \\ &= -\frac{1}{|S_m^c|} \left(\sum_{S_p^v \in \check{\mathcal{V}}_m^c} \int_{\Gamma_{mp}^c} \widehat{\mathbb{F}}_n(\mathbf{x}) d\mathbf{x} + \int_{\partial \omega_c \cap \partial S_m^c} \mathbb{F}_n^* d\mathbf{x} \right) + (\mathbb{P}_c \mathbb{M}_c^{-1} \mathbf{S}_c)_m \end{aligned}$$

under the hypothesis that $\widehat{\mathbb{F}}_{n|\partial\omega} = \mathbb{F}^*$ for all $\omega \in \mathcal{T}_h$.

Reconstructed DG fluxes (2)

Interface reconstructed flux

We define $\widehat{\mathbb{F}}_{mp}$ at interface Γ_{mp}^c as: $\int_{\Gamma_{mp}^c} \widehat{\mathbb{F}}_n(\mathbf{x}) d\mathbf{x} = \varepsilon_{mp}^c \widehat{\mathbb{F}}_{mp},$

where subface orientation is carried through ε_{mp}^c , such that $\varepsilon_{pm}^c = -\varepsilon_{mp}^c$.

Reconstructed flux system

$$-\mathbb{A}_c \widehat{\mathbb{F}}_c = \mathbb{D}_c \frac{d\overline{\mathbf{V}}_c}{dt} + \partial \mathbb{F}_c$$

- ▶ $(\widehat{\mathbb{F}}_c)_{mp} = \ell_{mp} \widehat{\mathbb{F}}_{mp}$ **interior subfaces fluxes**
- ▶ $(\mathbb{A}_c)_{mp} = \varepsilon_{mp}^c$ **adjacency matrix**
- ▶ $(\mathbb{D}_c)_m = |S_m^c|$ **subvolume matrix**
- ▶ $(\partial \mathbb{F}_c)_m = \int_{\partial \omega_c \cap \partial S_m^c} \mathbb{F}_n^* d\mathbf{x}$ **cell boundary contribution**

⚠ Since $\ker \mathbb{A}_c \neq \{\mathbf{0}\}$, we use a *Graph Laplacian technique*

Reconstructed DG fluxes (3)

Residual definition of reconstructed fluxes

$$\widehat{\mathbb{F}}_c = -\mathbb{A}_c^t \mathcal{L}_c^{-1} (\mathbb{D}_c \mathbb{P}_c \mathbb{M}_c^{-1} \Phi_c + \partial \mathbb{F}_c)$$

where \mathcal{L}_c^{-1} is the gen. inverse of $\mathbb{L}_c := \mathbb{A}_c \mathbb{A}_c^t$ on the orthogonal of its kernel:

$$\mathcal{L}_c^{-1} = (\mathbb{L}_c + \lambda \Pi)^{-1} - \frac{1}{\lambda} \Pi, \quad \Pi = \frac{1}{N_s} (1 \otimes 1) \in \mathcal{M}_{N_k}, \quad \forall \lambda \neq 0$$

 **R. Abgrall**, *Some Remarks about Conservation for Residual Distribution Schemes*. Methods Appl. Math., 18:327-351, 2018.

Few remarks

- ▶ **Source term** is excluded in the definition since only flux-dependent integrals are considered in reconstruction;
- ▶ **Implementation**: only Φ_c and boundary terms $\partial \mathbb{F}_c$ depend on time, but all the other terms are precomputable;
- ▶ **Alternative expression**: using spanning set of subresolution functions $\phi_m^c = p_{\omega_c}^k(\mathbb{1}_m^c)$, where $p_{\omega_c}^k$ is the L^2 -projector on cell ω_c .

DG schemes ≡ Subcell FV schemes

Theorem (equivalence of DG and subcell FV schemes)

The NSW-DG residual scheme $\frac{d\bar{\mathbf{V}}_c}{dt} = \mathbb{M}_c^{-1}(\Phi_c + \mathbf{S}_c)$ can be recast into N_s FV-like subcell schemes as

$$\boxed{\frac{d\bar{\mathbf{V}}_c}{dt} = -\mathbb{D}_c^{-1} \left(\mathbb{A}_c \widehat{\mathbb{F}}_c + \partial \mathbb{F}_c \right) + \bar{\mathbf{S}}_c}$$

where $\bar{\mathbf{S}}_c := \mathbb{P}_c \mathbb{M}_c^{-1} \mathbf{S}_c$ contains the submean values of source term projection, i.e.

$$\bar{\mathbf{B}}_m^c := \frac{1}{|S_m^c|} \int_{S_m^c} p_{\omega_c}^k (\mathbf{B}(\mathbf{v}_h, \nabla_{\mathbf{x}} b_h)) d\mathbf{x}.$$

DG equiv. discrete scheme with FE time integration for all subcell $S_m^c \subset \omega_c$

$$\bar{\mathbf{v}}_m^{c,n+1} = \bar{\mathbf{v}}_m^{c,n} - \frac{\Delta t^n}{|S_m^c|} \sum_{S_p^c \in \mathcal{V}_m^c} \ell_{mp} \widehat{\mathbb{F}}_{mp} + \Delta t^n \bar{\mathbf{B}}_m^{c,n}, \quad \forall m \in [1, N_s]$$

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Combining DG and FV frameworks (1)

Finite Volume scheme

👍 robustness 👎 1st order accuracy

+

Discontinuous Galerkin scheme

👍 k^{th} -order accuracy 👎 robustness

⇓

Monolithic DG-FV subcell scheme

👍 k^{th} -order accuracy & robustness

Combining DG and FV frameworks (2)

Our numerical solution should satisfy the following properties:

- ▶ **Accuracy:** high-order precision can be required
 → natural in DG schemes; requires mesh refinement in FV schemes
- ▶ **Physical admissibility:** in NSW context, the solution should stay in \mathcal{H}_b^+
 → automatic in FV schemes; requires dedicated techniques in DG schemes
- ▶ **Stability / No spurious oscillations:** satisfy a discrete maximum principle
 → guaranteed in FV schemes; not ensured by DG schemes (limiters needed)

Idea – blending DG reconstructed fluxes and FV fluxes at subcell scale

Combining DG and FV frameworks (3)

Blended fluxes and blending coefficient

For every face $\Gamma_{mp}^c \in \mathcal{F}_{S_m^c}$, the high-order DG reconstructed flux $\widehat{\mathbb{F}}_{mp}$ and a first-order FV flux $\mathbb{F}_{mp}^{*,\text{FV}}$ are assembled in a convex way:

$$\widetilde{\mathbb{F}}_{mp} = \mathbb{F}_{mp}^{*,\text{FV}} + \Theta_{mp} \left(\widehat{\mathbb{F}}_{mp} - \mathbb{F}_{mp}^{*,\text{FV}} \right) = \mathbb{F}_{mp}^{*,\text{FV}} + \Theta_{mp} \Delta \mathbb{F}_{mp}$$

A The **blending coefficient** $\Theta_{mp} \in [0, 1]$ is:

- ▶ computed *a priori* on each Γ_{mp}^c , at each time step (or RK stage);
- ▶ uniquely defined *i.e.* $\Theta_{mp} = \Theta_{pm}$, for all $S_p^v \in \mathcal{V}_m^c$.

Monolithic DG-FV subcell scheme with FE time integration

$$\overline{\mathbf{v}}_m^{c,n+1} = \overline{\mathbf{v}}_m^{c,n} - \frac{\Delta t^n}{|S_m^c|} \sum_{S_p^v \in \mathcal{V}_m^c} \ell_{mp} \widetilde{\mathbb{F}}_{mp} + \Delta t^n \overline{\mathbf{B}}_m^{c,n}, \quad \forall m \in \llbracket 1, N_s \rrbracket$$

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Source term treatment

Flowchart of the discretization

⌚ Dealing with both **polynomial DOFs** and **subcell-averaged values**

- Subcell averages:** compute \bar{b}_m^c and $\bar{\eta}_m^c$ on each subcell, then reconstruct b_h and η_h via projection matrix \mathbb{P}_c ;
- Projection:** evaluate $\mathbf{B}(\mathbf{v}_h, \nabla_{\mathbf{x}} b_h)$ at quadrature nodes, then apply an L^2 projection onto \mathbb{P}^k ;
- Integration:** compute the mean value of the projected source over each subcell:

$$\bar{\mathbf{B}}_m^c := \frac{1}{|S_m^c|} \int_{S_m^c} \mathbf{B}_h \, d\mathbf{x}$$

Implementation remark

Formally corresponds to multiplying the DG source integral by $\mathbb{P}_c \mathbb{M}_c^{-1}$:

$$\bar{\mathbf{B}}_m^c = \mathbb{P}_c \mathbb{M}_c^{-1} \left(\int_{\omega_c} \mathbf{B}_h \varphi_h \, d\mathbf{x} \right)$$

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Reformulation as a Godunov-like scheme

Solution at t^{n+1} as a convex combination of quantities defined at t^n

$$\begin{aligned}\bar{\mathbf{v}}_m^{c,n+1} &= \bar{\mathbf{v}}_m^{c,n} - \frac{\Delta t^n}{|S_m^c|} \sum_{S_p^v \in \mathcal{V}_m^c} \ell_{mp} \tilde{\mathbb{F}}_{mp} + \Delta t^n \bar{\mathbf{B}}_m^{c,n} \\ &\quad + \frac{\Delta t^n}{|S_m^c|} \mathbb{F} \left(\bar{\mathbf{v}}_m^{c,n}, \bar{b}_m^c \right) \cdot \sum_{S_p^v \in \mathcal{V}_m^c} \ell_{mp} \mathbf{n}_{mp} \pm \frac{\sigma \Delta t^n}{|S_m^c|} \sum_{S_p^v \in \mathcal{V}_m^c} \ell_{mp} \bar{\mathbf{v}}_m^{c,n} \\ &= \left(1 - \frac{\sigma \Delta t^n}{|S_m^c|} \sum_{S_p^v \in \mathcal{V}_m^c} \ell_{mp} \right) \bar{\mathbf{v}}_m^{c,n} + \frac{\sigma \Delta t^n}{|S_m^c|} \sum_{S_p^v \in \mathcal{V}_m^c} \ell_{mp} \tilde{\mathbf{v}}_{mp}^{*, -} + \Delta t^n \bar{\mathbf{B}}_m^{c,n}\end{aligned}$$

- $\tilde{\mathbf{v}}_{mp}^{*, -}$ are the interior **blended Riemann intermediate states**

$$\tilde{\mathbf{v}}_{mp}^{*, -} := \bar{\mathbf{v}}_m^{c,n} - \frac{\tilde{\mathbb{F}}_{mp} - \mathbb{F} \left(\bar{\mathbf{v}}_m^{c,n}, \bar{b}_m^c \right) \cdot \mathbf{n}_{mp}}{\sigma} = \mathbf{v}_{mp}^{*, -} - \Theta_{mp} \left(\frac{\hat{\mathbb{F}}_{mp} - \mathbb{F}_{mp}^{*, FV}}{\sigma} \right);$$

- $\mathbf{v}_{mp}^{*, -}$ are the **1st-order FV Riemann intermediate states**.

Analytical formula to ensure water height positivity

Relying on 1st-order FV Riemann intermediate states

Proof of the natural **preservation of water-height positivity** for 1st-order elevation Riemann FV states $\eta_{mp}^{*,\pm}$

↪ allows us to rely on the **robustness of FV framework** to ensure the properties we want

Physical admissibility detector

$$\Theta_{mp}^{\mathcal{H}_b^+} := \min \left(\Theta_{mp}^{\mathcal{H}_b^+, -}, \Theta_{mp}^{\mathcal{H}_b^+, +} \right)$$

- ▶ $\Theta_{mp}^{\mathcal{H}_b^+, -} := \frac{\sigma \left(\eta_{mp}^{*, -} - \bar{b}_m^c \right)}{\Delta F_{mp}}$ if $\Delta F_{mp} > 0$, $\Theta_{mp}^{\mathcal{H}_b^+, -} = 1$ else;
- ▶ $\Theta_{mp}^{\mathcal{H}_b^+, +} := \frac{\sigma \left(\bar{b}_p^v - \eta_{mp}^{*, +} \right)}{\Delta F_{pm}}$ if $\Delta F_{pm} < 0$, $\Theta_{mp}^{\mathcal{H}_b^+, +} = 1$ else.

Analytical formula to prevent spurious oscillations

Mimicking a local maximum principle

$$\alpha_m^c := \min_{S_p^v \in \mathcal{N}(S_m^c)} \bar{\eta}_p^{v,n} \leq \bar{\eta}_m^{c,n+1} \leq \max_{S_p^v \in \mathcal{N}(S_m^c)} \bar{\eta}_p^{v,n} =: \beta_m^c$$

where \mathcal{P}_m^c is the set of vertices x_p of subcell S_m^c and

$$\mathcal{N}(S_m^c) := \bigcup_{x_p \in \mathcal{P}_m^c} \{S_q \mid x_p \in S_q\}$$

Subcell numerical admissibility detector

$$\Theta_{mp}^{\text{SubNAD}} := \min \left(1, \left| \frac{\sigma}{\Delta F_{mp}} \right| \begin{cases} \min (\beta_p^v - \eta_{mp}^{*,+}, \eta_{mp}^{*,-} - \alpha_m^c) & \text{if } \Delta F_{mp} > 0 \\ \min (\beta_m^c - \eta_{mp}^{*,-}, \eta_{mp}^{*,+} - \alpha_p^v) & \text{if } \Delta F_{mp} < 0 \end{cases} \right)$$

A For NSW, no local maximum principle for the conserved variable!

→ needs to be **relaxed** in the presence of **smooth extrema**

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Test 1 – Order of accuracy assessment

Steady vortex with \mathcal{C}^∞ topography

- ▶ **Domain:** $\Omega = [-5, 5]^2$ **Degree:** $k = 1, 2, 3$ **Mesh:** $n_{\text{el}} = 200 \rightarrow 12800$
- ▶ **Goal:** convergence of the scheme on a smooth solution with a consistent discretization of the topography source term

k	1		2		3	
h	$E_{L^2}^\eta$	$q_{L^2}^\eta$	$E_{L^2}^\eta$	$q_{L^2}^\eta$	$E_{L^2}^\eta$	$q_{L^2}^\eta$
1	9.445E-2	2.35	1.529E-2	2.91	4.580E-3	4.19
$\frac{1}{2}$	1.854E-2	2.16	2.039E-3	3.03	2.505E-4	4.10
$\frac{1}{4}$	4.158E-3	2.07	2.491E-4	2.97	1.465E-5	4.00
$\frac{1}{8}$	9.923E-4	—	3.187E-5	—	9.165E-7	—

Figure: L^2 -errors between numerical and analytical solutions and convergence rates for η at time $t = 0.1$ sec.

Test 2 – Riemann problems (1)

Dam-break on a wet bed

- ▶ **Domain:** $\Omega = [0, 1000] \times [0, 200]$ **Degree:** $k = 4$ **Mesh:** $n_{\text{el}} = 350$
- ▶ **Goal:** handling shock waves and rarefaction fronts

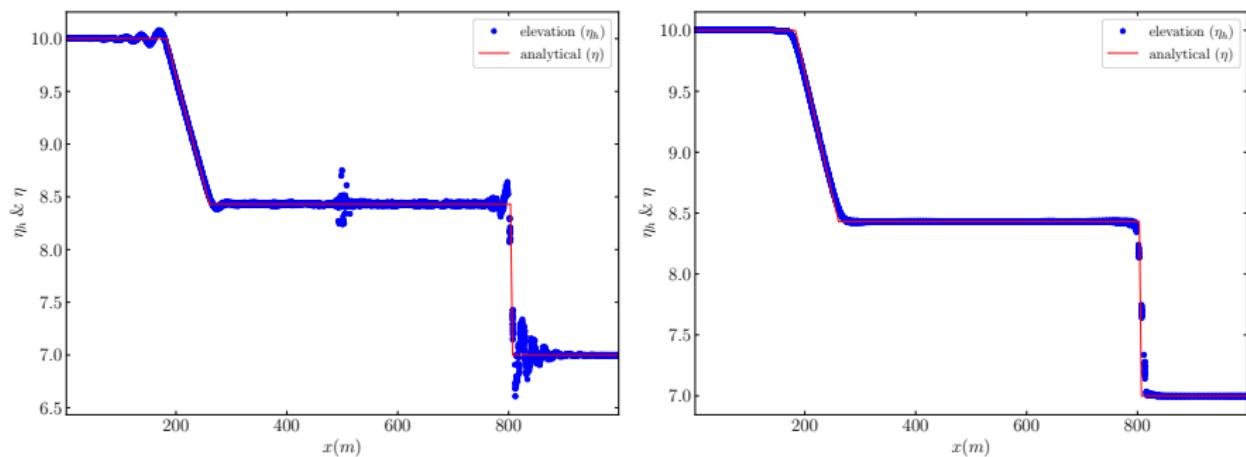


Figure: At $t = 32$ sec, \mathbb{P}^4 pure DG elevation (left) and monolithic DG/FV subcells elevation (right).

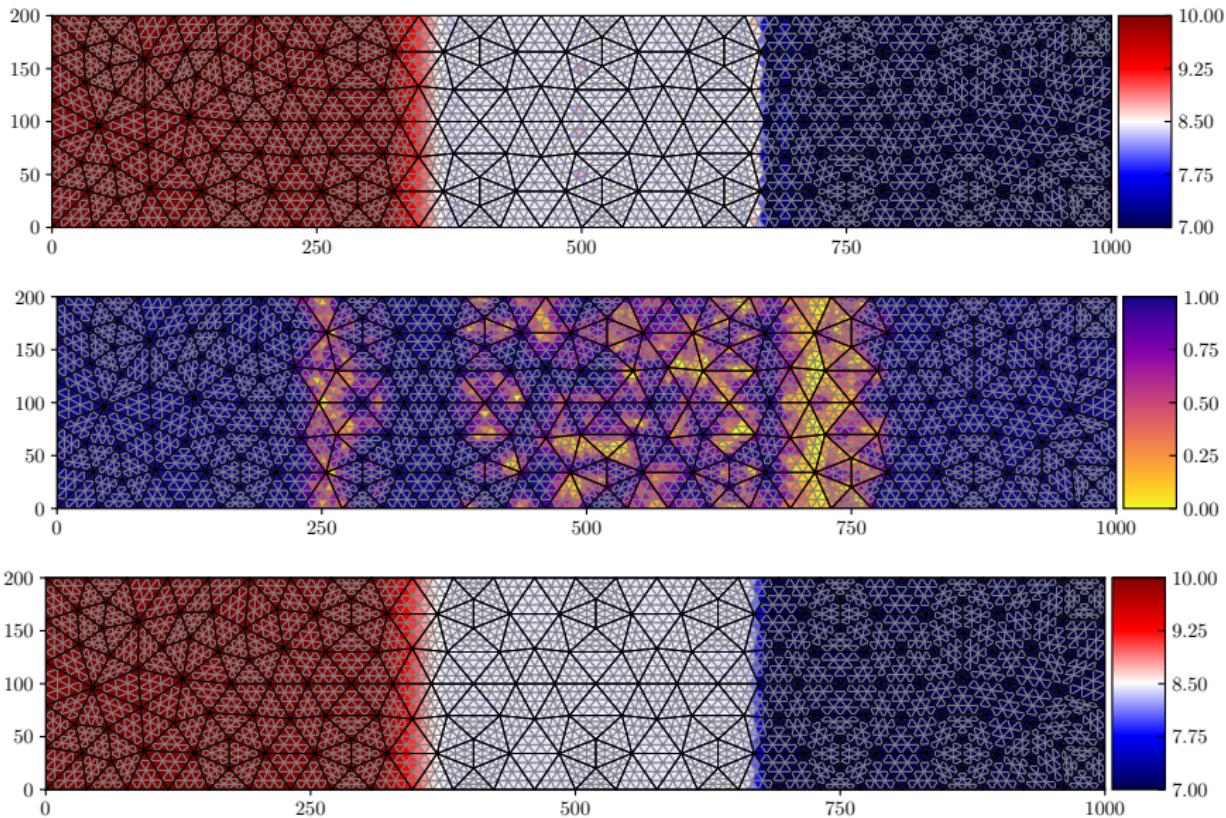


Figure: At $t = 18$ sec, \mathbb{P}^4 unlimited DG elevation (top), map of blending coefficient means per subcell (center) and monolithic DG/FV subcells elevation (bottom).

Test 3 – Riemann problems (2)

Dam-break on a dry bed with friction

- **Domain:** $\Omega = [0, 1000] \times [0, 200]$ **Degree:** $k = 3$ **Mesh:** $n_{\text{el}} = 350$
- **Goal:** treating wet/dry interfaces, supplemented with friction

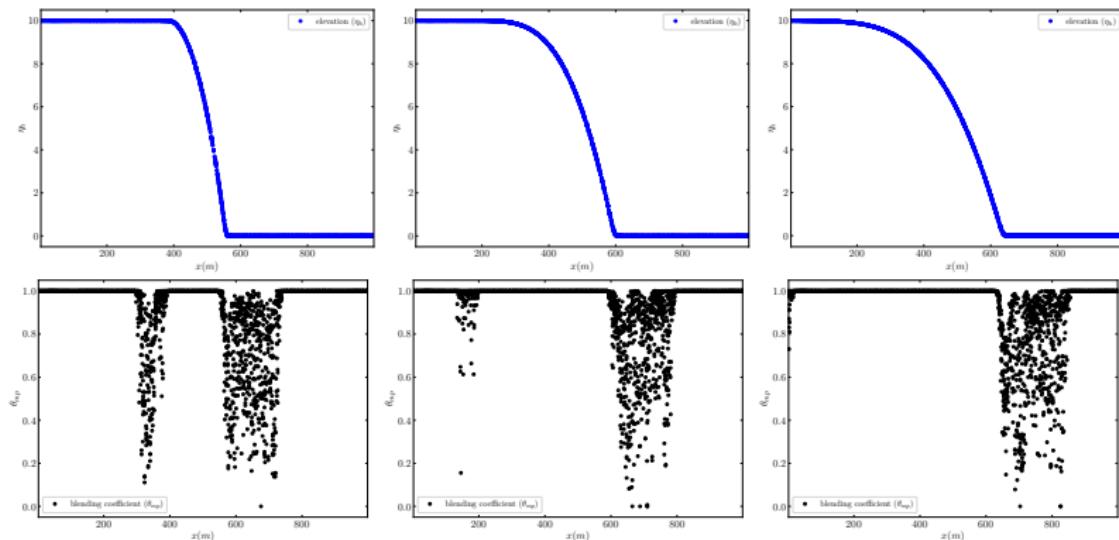


Figure: Snapshots of \mathbb{P}^3 free surface elevation and blending density profiles for $t \in [10, 60]$ sec for $k_f = 0.5$.

Test 4 – Periodic run-up/run-down

Carrier & Greenspan periodic solution

- **Domain:** $\Omega = [-20, 6] \times [0, 4]$ **Degree:** $k = 2$ **Mesh:** $n_{\text{el}} = 1092$
- **Goal:** assessing the ability of the scheme to capture periodic solutions with no phase shift

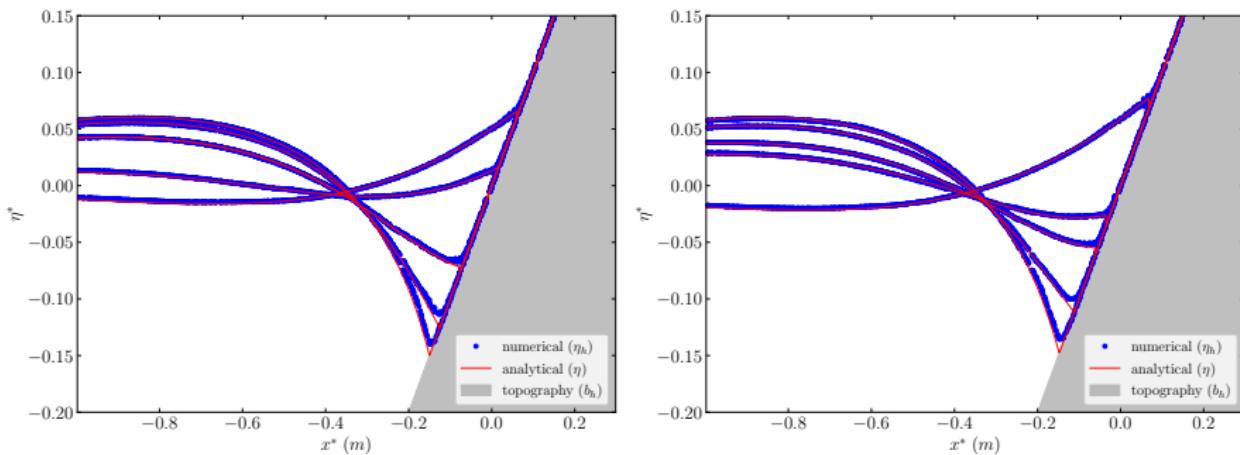


Figure: Snapshots of \mathbb{P}^2 elevation for $t \in [80, 86]$ sec (left) and for $t \in [154, 160]$ sec (right).

Test 5 – Rock-wave interactions

Single wave collapsing on a Gaussian rock

- **Domain:** $\Omega = [5, 25] \times [0, 30]$ **Degree:** $k = 6$ **Mesh:** $n_{\text{el}} = 584$
- **Goal:** assessing robustness and correct shock-capturing in challenging case

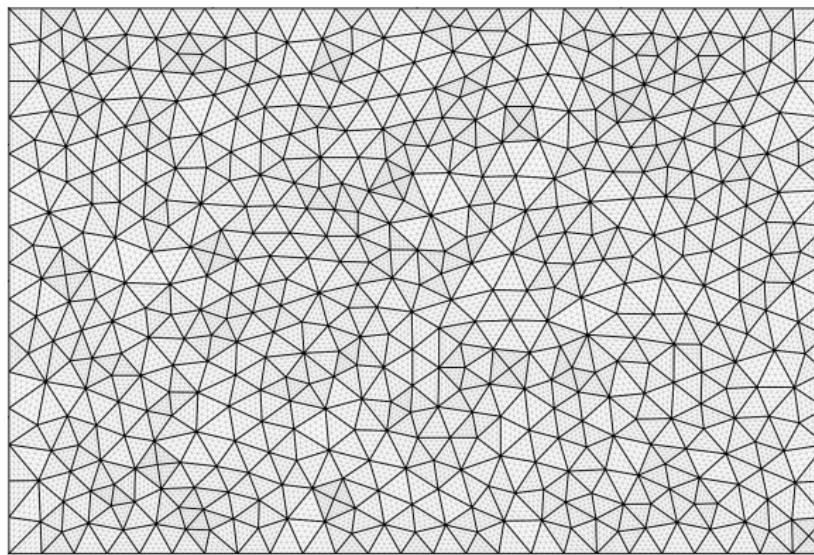


Figure: Unstructured simplicial mesh \mathbb{P}^6 subdivision onto triangles with $n_{\text{el}} = 584$ cells.

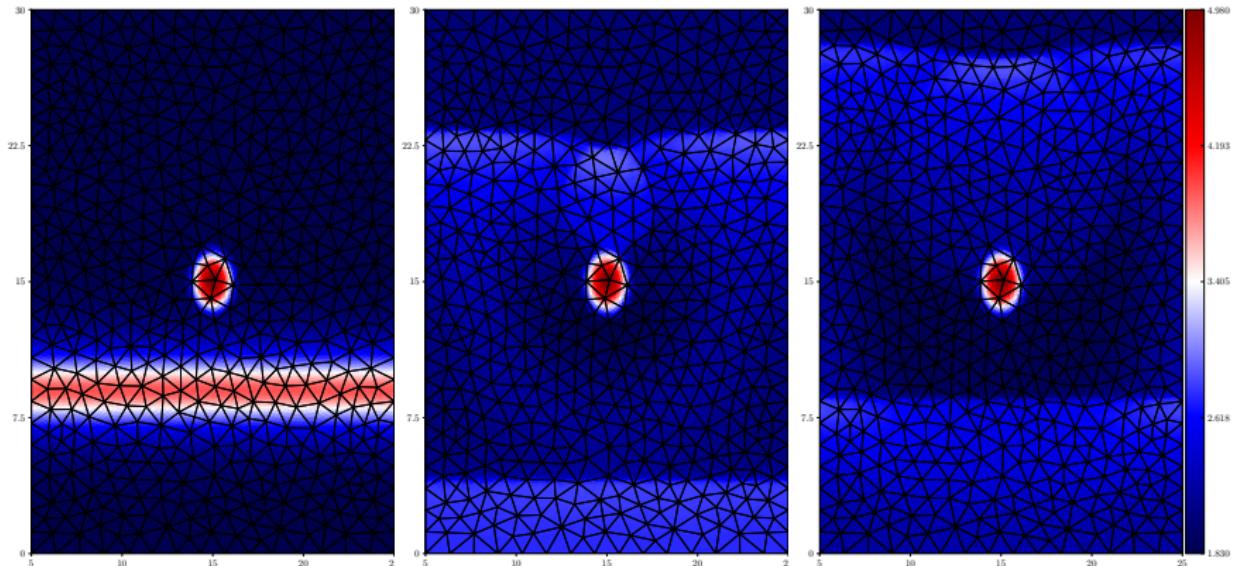


Figure: Snapshots of \mathbb{P}^6 elevation at several times (and link to simulation).

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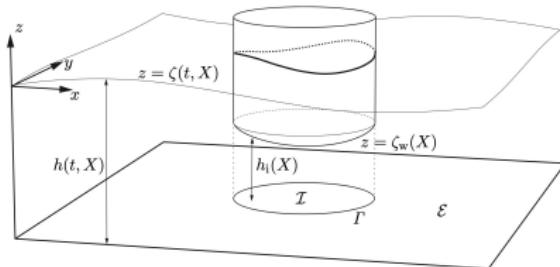


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Ph.D. objectives

We want an ideal scheme to solve the nonlinear shallow water (NSW) equations, such that we can then study:

wave-structure interactions



From the theory...



... to its potential applications

Ongoing and upcoming work

What has been done...

- 📄 **S.C., A. Haidar, F. Marche & F. Vilar**, *Monolithic DG-FV subcell schemes for nonlinear hyperbolic system with source terms. Applications to shallow water asymptotics.* In preparation. 2025.
- 📄 **S.C., F. Marche & F. Vilar**, *Local monolithic DG-FV subcell scheme for 2D NSW on unstructured grids.* In preparation. 2025.

... and what are the plans for the future!

- ▶ Designing a mixed **HHO/DG-FV subcells** method for **wave-structure interactions**;
- ▶ Adaptation of the method to **moving** or **deforming** meshes via an **ALE framework**;
- ▶ Extension to **dispersive water-waves equations** in 2D case;
- ▶ Generalization to PDEs posed on **surfaces**.

~ Thank you for your attention! ~

Special acknowledgments

► Organizing committee of MS133

→ *W. Boscheri, F. Fambri, M. Han Veiga, R. Loubère & V. Perrier*

► My mentors and advisors

→ *F. Marche & F. Vilar*

► Supportive professors

→ *A. Duran, D. Lannes, B. Mohammadi, P. Azerad & D. Le Roux*

► Colleagues and friends

→ *A. Haidar & M. Hanot*

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Quadrature on subcells

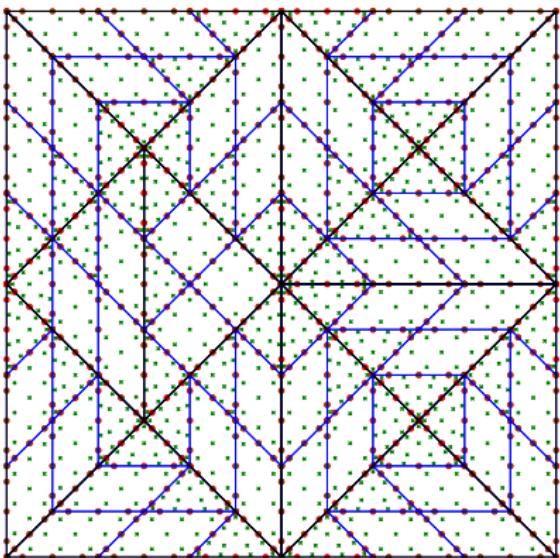
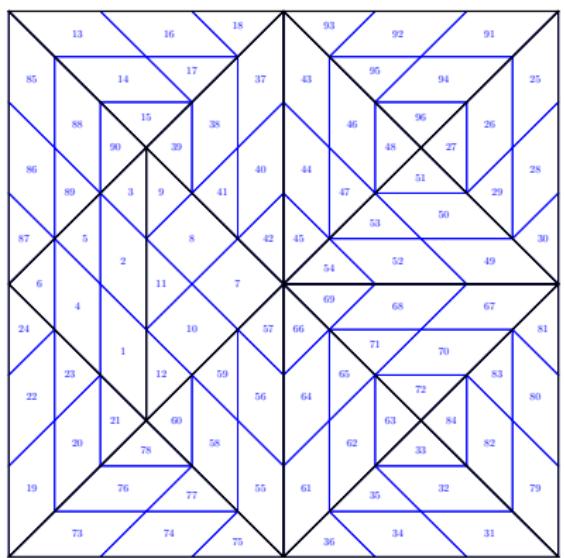


Figure: Subdivision of a coarse mesh into subcells with their global numbering (left), alongside the quadrature points for subcell interiors and faces (right).

Initialization

Initialization strategy

Initialization is performed via **subcell averages** followed by projection using \mathbb{P}_c , instead of L^2 projection or interpolation as usually done in DG schemes

↪ this guarantees $\mathbf{v}_h \in \mathcal{H}_b^+$ at $t = 0$, and enforces $\eta_h = b_h$ in dry zones

⚠ Since b_h is discontinuous across cells, **hydrostatic reconstruction** is applied to both DG and subcell FV fluxes.

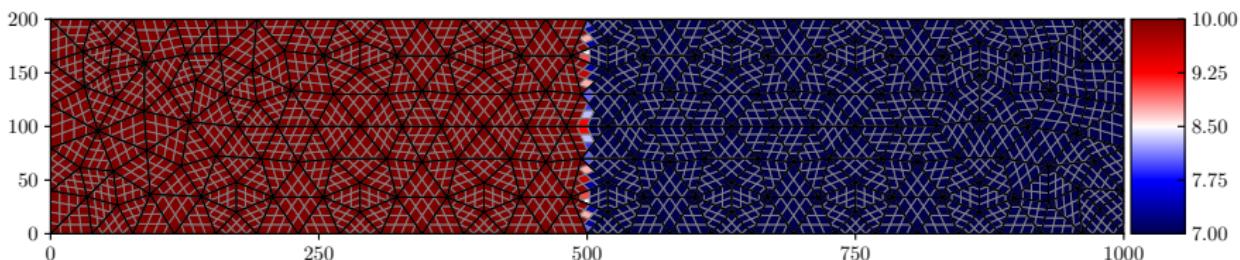


Figure: \mathbb{P}^3 dam-break problem initialization.

Hydrostatic reconstruction

Assuring both WB and positivity in numerical fluxes

?

Hydrostatic reconstruction framework used on both DG and subcell FV fluxes
 ↳ ensures **positivity** of the water height, even for discontinuous topography

At each interface $\Gamma_{cv(k)}$ (resp. subinterface $\Gamma_{mp(k)}$), reconstructed values are defined:

- ▶ Topography rec.: $\tilde{b}_k = \max(b_k^-, b_k^+)$, $\check{b}_k = \tilde{b}_k - \max(0, \tilde{b}_k - \eta_k^-)$
- ▶ Water height/elevation rec.: $\check{H}_k^\pm = \max(0, \eta_k^\pm - \tilde{b}_k)$, $\check{\eta}_k^\pm = \check{H}_k^\pm + \tilde{b}_k$
- ▶ Modified states: $\check{\mathbf{v}}_k^\pm = \left(\check{\eta}_k^\pm, \frac{\check{H}_k^\pm}{H_k^\pm} \mathbf{q}_k^\pm \right)^t$

These are then used in a Lax-Friedrichs-type flux \mathbb{F}^* , completed by a correction term $\check{\mathbb{F}}_{cv(k)}$ to ensure well-balancing:

$$\mathbb{F}_{cv(k)}^* = \mathbb{F}^*(\check{\mathbf{v}}_k^-, \check{\mathbf{v}}_k^+, \check{b}_k, \check{b}_k, \mathbf{n}_{cv(k)}) + \check{\mathbb{F}}_{cv(k)}$$

Source term treatment

Alternative discretization of the source term

$$\bar{\mathbf{B}}_m^c = \bar{\mathbf{B}}_m^{c,FV} + \Theta_m^c \left(\bar{\mathbf{B}}_m^{c,DG} - \bar{\mathbf{B}}_m^{c,FV} \right)$$

- ▶ $\Theta_m^c = \frac{1}{\#\mathcal{V}_m^c} \sum_{S_p^v \in \mathcal{V}_m^c} \Theta_{mp}$ **subcell global blending**
- ▶ $\bar{\mathbf{B}}_m^{c,DG} = \frac{1}{|S_m^c|} \int_{S_m^c} \mathbf{B}_h \, d\mathbf{x}$ **DG source term**
- ▶ $\bar{\mathbf{B}}_m^{c,FV} = \frac{1}{|S_m^c|} \int_{S_m^c} \mathbf{B}(\bar{\mathbf{v}}_m^c, \nabla_{\mathbf{x}} b_h^c) \, d\mathbf{x}$ **FV source term**

💬 No significant difference in results → we keep $\bar{\mathbf{B}}_m^c = \bar{\mathbf{B}}_m^{c,DG}$

Generalization to algebraic/geometric source terms

Topography and (nonlinear) friction effects

$$\mathbf{S}(\mathbf{v}, b) := \mathbf{B}(\mathbf{v}, \nabla_x b) + \mathbf{Fr}(\mathbf{v}, b)$$

► $\mathbf{B}(\mathbf{v}, \nabla_x b) = (0, -g\eta \nabla_x b)^t$ **Topography source term**

► $\mathbf{Fr}(\mathbf{v}, b) = \begin{cases} (0, -k_f^2 \mathbf{q})^t, k_f > 0 & \text{Linear friction law} \\ \left(0, -n_f^2 \frac{\mathbf{q} \|\mathbf{q}\|}{(\eta - b)^\gamma}\right)^t, n_f, \gamma > 0 & \text{Manning friction law} \end{cases}$

? Handled the same way as previously → **easily generalizable**

Applications to Serre–Green–Naghdi (SGN) equations

Reformulation: Elliptic problem + NSW with dispersive source term

1. Elliptic problem solved *independently*, using a finite element method;
2. Resulting dispersive source term discretized within the NSW framework.

Blending relaxation

Smoothness detector on subcells

⚠ Must ensure to **relax correction** close to **smooth extrema**!

1. **Linearized reconstructions** of $\partial_x \eta_h$ and $\partial_y \eta_h$ are built inside subcell, i.e.

$$\mathfrak{E}_x^m(\mathbf{x}) := \overline{\partial_x \eta_h^c}^m + \overline{\nabla_{\mathbf{x}} (\partial_x \eta_h^c)}^m \cdot (\mathbf{x} - \mathbf{x}_m^c),$$

$$\mathfrak{E}_y^m(\mathbf{x}) := \overline{\partial_y \eta_h^c}^m + \overline{\nabla_{\mathbf{x}} (\partial_y \eta_h^c)}^m \cdot (\mathbf{x} - \mathbf{x}_m^c),$$

2. **Checking these indicators values at vertices**: if their values remain within the local extrema over a stencil, the solution is considered smooth over subcell S_m^c ;
3. **If two neighbors S_m^c and S_p^v are considered smooth**, the blending coefficient on Γ_{mp} is relaxed to $\Theta_{mp} = 1 \rightarrow$ **full DG accuracy**

When to use the smooth extrema detector?

- ▶ **Order ≤ 2** : No detector needed.
- ▶ **Order = 3**: Detector required at the **cell** level.
- ▶ **Order ≥ 4** : Detector required at the **subcell** level.

Blending smoothening

Why smoothening blending coefficient?

A **sharp switch** between low and high-order fluxes (i.e., $\Theta_{mp} = 0$ vs. $\Theta_{mp} = 1$) may cause **local oscillations**

→ blending smoothers designed to **mitigate abrupt transitions**

► **Mean-value smoother** (default in experiments):

$$\Theta_m^c := \frac{1}{\#\mathcal{V}_m^c} \sum_{S_p^v \in \mathcal{V}_m^c} \Theta_{mp}, \quad \tilde{\Theta}_{mp} := \min \left(\Theta_{mp}, \frac{1}{\#\mathcal{V}_{mp}} \sum_{S_q^v \in \mathcal{V}_{mp}} \Theta_q^v \right)$$

→ Less diffusive, smoother transitions

► **Minimum-value smoother**:

$$\Theta_m^c := \min_{S_p^v \in \mathcal{V}_m^c} \Theta_{mp}, \quad \tilde{\Theta}_{mp} := \min \left(\Theta_{mp}, \min_{S_q^v \in \mathcal{V}_{mp}} \Theta_q^v \right)$$

→ Stronger damping near discontinuities

Preservation of steady-states (1)

Why does it matter ?

- ▶ **Preserves lake at rest steady states exactly**, avoiding spurious motions;
- ▶ **Reduces numerical errors** near equilibrium, especially when small perturbations are present;
- ▶ **Essential for wet/dry interfaces**, where small oscillations can destabilize the scheme.

Well-balancing (WB) property

Providing that the integrals of discrete formulation are exactly computed, we have the following result:

$$\forall n \in \mathbb{N}, \quad \forall \eta^e \in \mathbb{R}, \quad (\eta_h^n = \eta^e \text{ and } \mathbf{q}_h^n = \mathbf{0}) \implies (\eta_h^{n+1} = \eta^e \text{ and } \mathbf{q}_h^{n+1} = \mathbf{0})$$

Preservation of steady-states (2)

Sketch of proof

Objective: showing that numerical fluxes are cancelling the source term *i.e.*

$$\frac{1}{|S_m^c|} \sum_{S_p^v \in \mathcal{V}_m^c} \ell_{mp} \tilde{\mathbb{F}}_{mp} = \bar{\mathbf{B}}_m^{c,n} \quad \text{s.t.} \quad \bar{\mathbf{v}}_m^{c,n+1} = \bar{\mathbf{v}}_m^{c,n}.$$

- ▶ Exact integration required \rightarrow natural with high-order quadrature;
- ▶ Under well-balanced assumptions:

$$\nabla_{\mathbf{x}} \cdot \mathbb{F}(\mathbf{v}_c, b_c) = \mathbf{B}(\mathbf{v}_c, \nabla_{\mathbf{x}} b_c), \quad \forall \omega_c \in \mathcal{T}_h;$$

- ▶ Fluxes $\hat{\mathbb{F}}_{mp}$ and $\mathbb{F}_{mp}^{*,\text{FV}}$ match the continuous flux $\mathbb{F}_h^c \cdot \mathbf{n}_{mp}$ under equilibrium;
- ▶ $\tilde{\mathbb{F}}_{mp}$ is built as a convex combination of these well-balanced fluxes
 \hookrightarrow preserves equilibrium as well !