

# Structure preserving discretizations II

## Application to the shallow waters equations

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@WCCM24 – W24-09 Geometric Mechanics Formulations and Structure Preserving Discretizations:  
An Introductory course

# Overview

- **Intro to shallow waters equations**  
Recap on the equations. Arakawa-Lamb grids and different formulations.
- **Hamiltonian formulation of shallow waters equations**  
Curl-form Hamiltonian formulation. Conservation properties.
- **Spatial discretization of shallow waters equations**  
Discrete function spaces. Semi-discretization of the shallow waters equations.  
Discrete conservation properties.
- **Temporal discretization of shallow waters equations**  
Midpoint rule. Poisson integrator. Full discretization of the shallow waters equations.

# Overview

- **Hands on work**

Implementing structure preserving discretization for shallow waters with Firedrake.

# Intro shallow waters equations

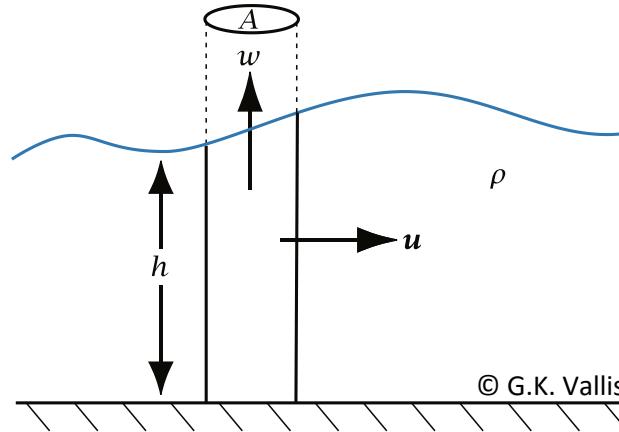
## Recap

# Intro shallow waters equations

## The equations and possible discretizations

$$\frac{\partial h}{\partial t} + \nabla \cdot (hu) = 0$$

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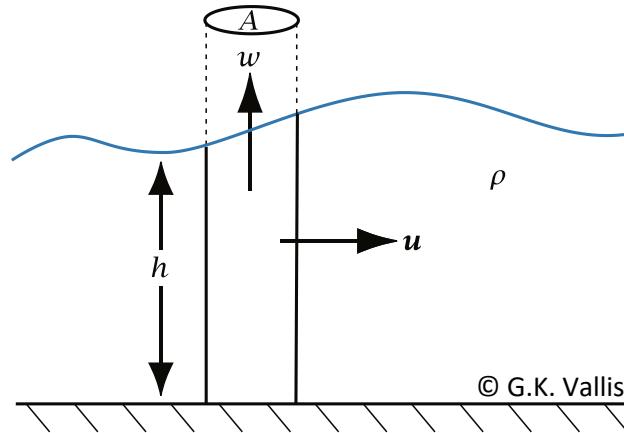


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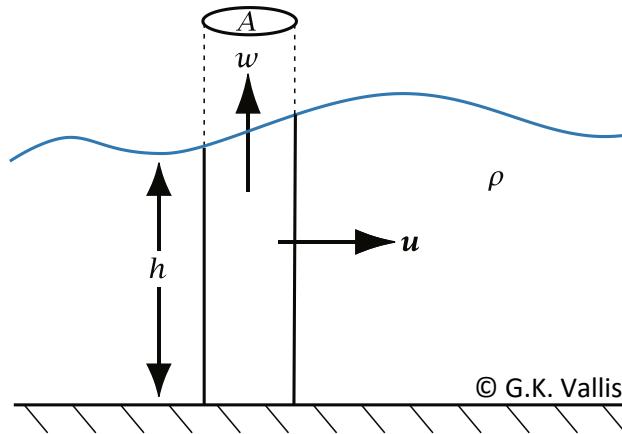
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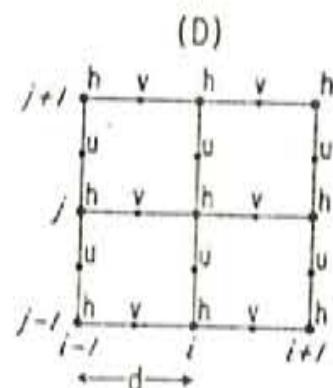
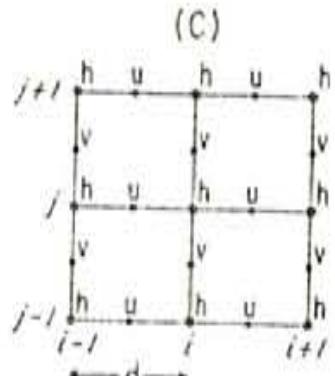
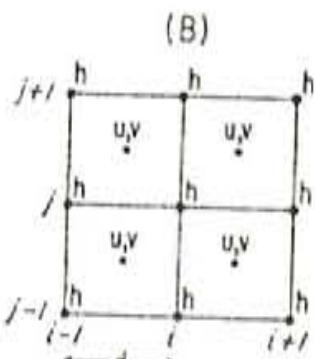
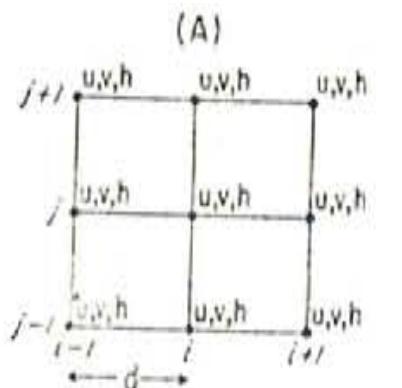


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Studied the properties of the famous Arakawa grids



All finite differences but unknowns placed at different locations

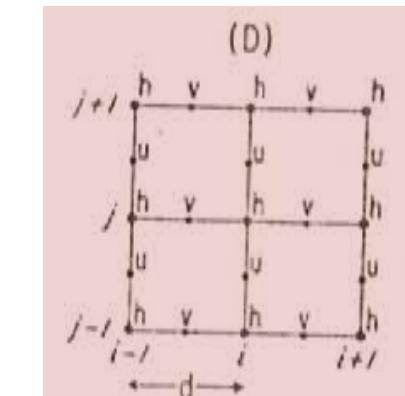
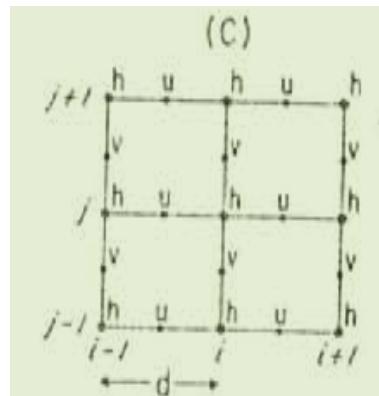
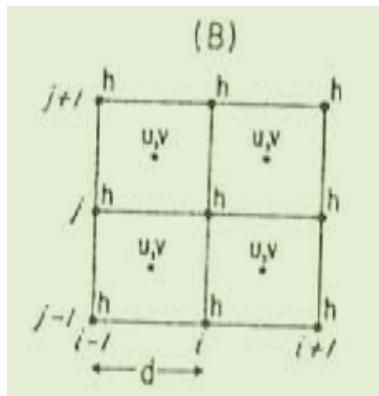
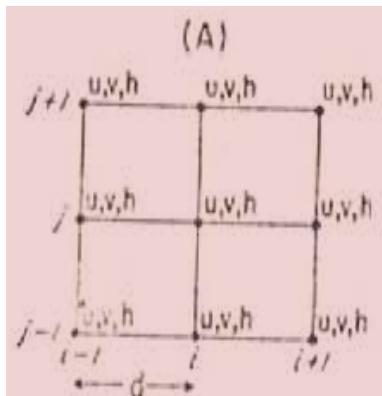
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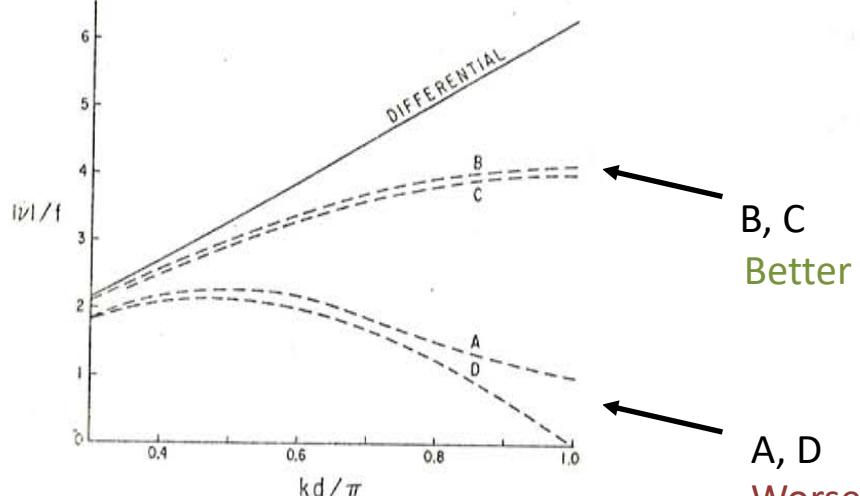
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Dispersion relations



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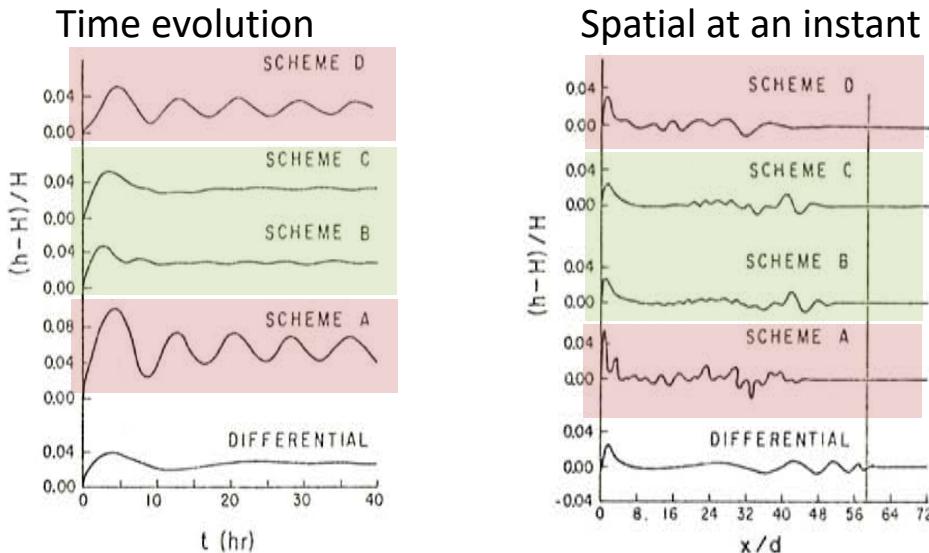
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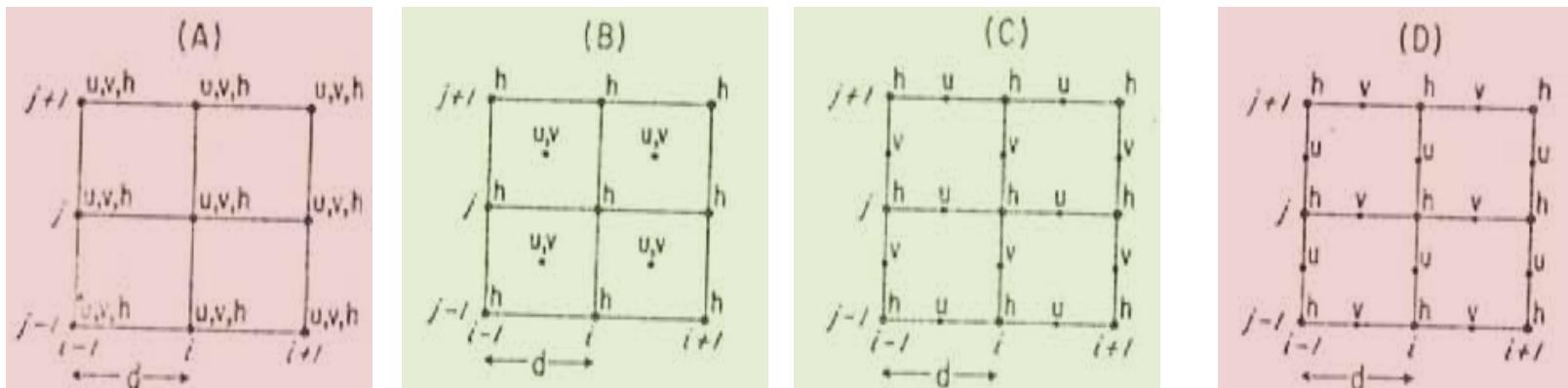
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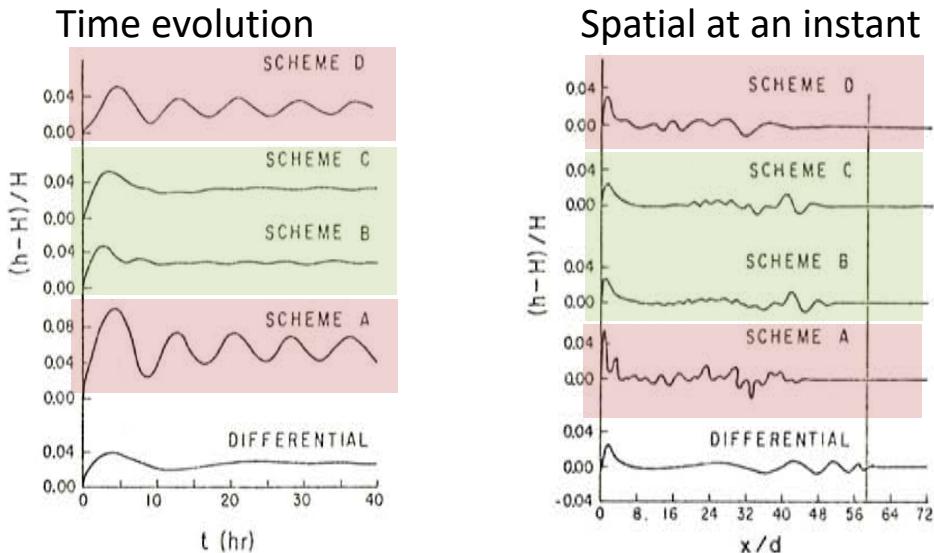
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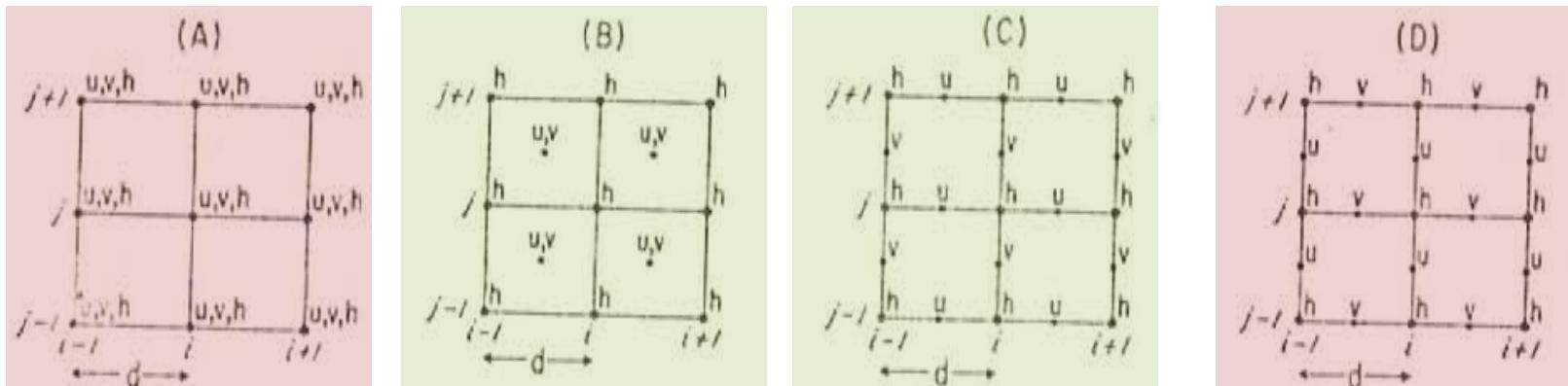
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Quality of numerical  
results depends on  
placement of DOFs

Some perform  
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## The equations and possible discretizations

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A Potential Enstrophy and Energy Conserving Scheme  
for the Shallow Water Equations

AKIO ARAKAWA AND VIVIAN R. LAMB<sup>1</sup>

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(Manuscript received 29 April 1980, in final form 4 September 1980)

### ABSTRACT

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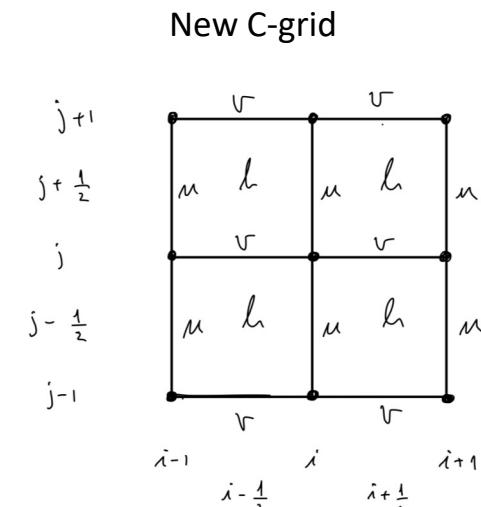
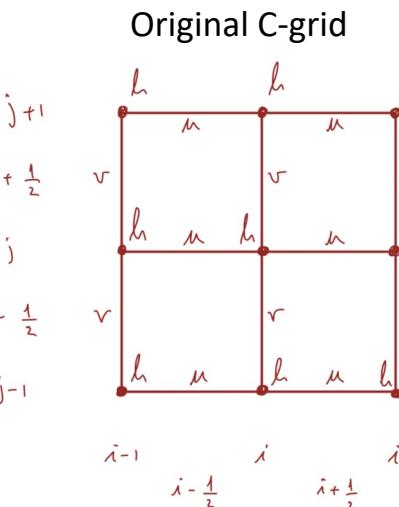
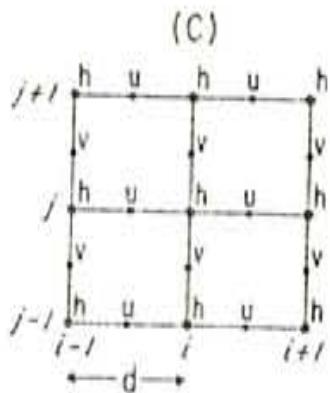
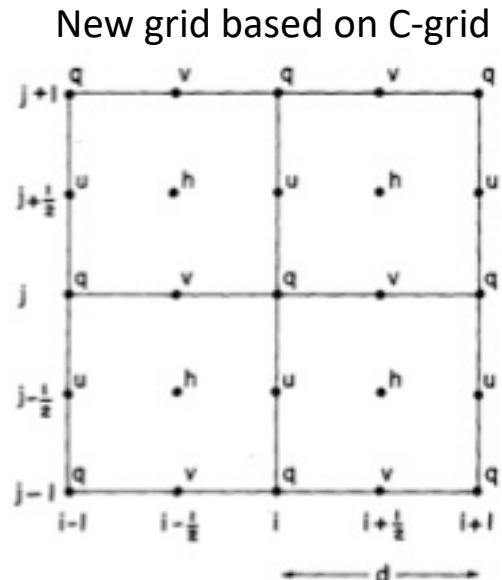
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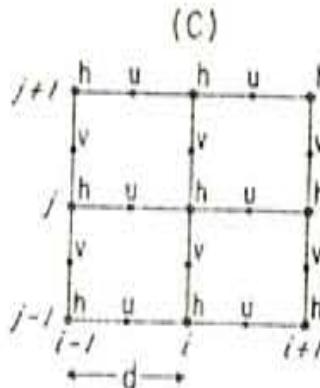
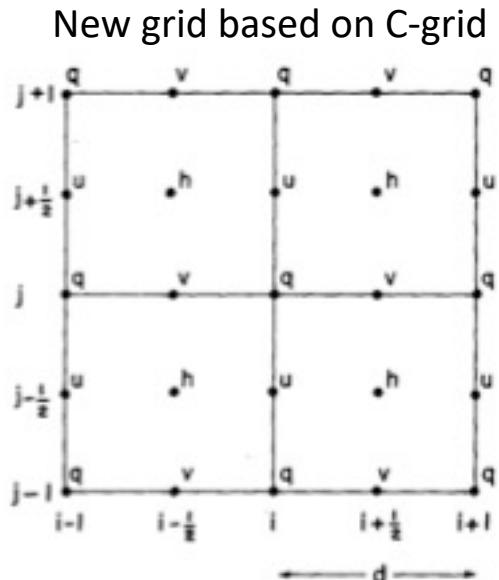
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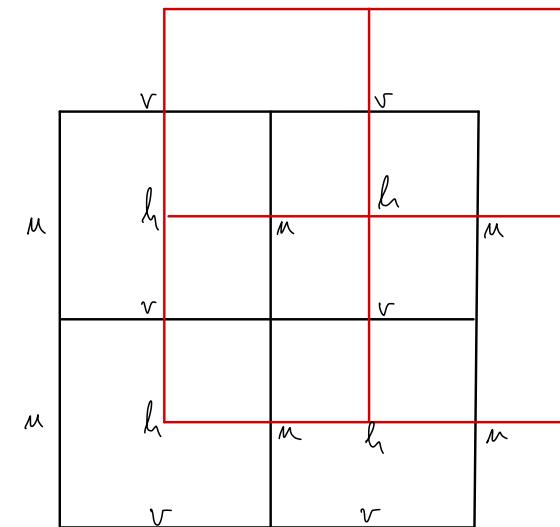
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The relation between DOFs  
is the same\*

Velocity dofs go from  
line integrals (circulations)  
to  
flux integrals

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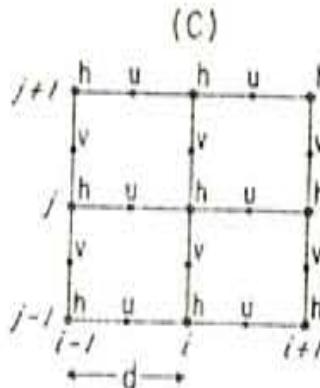
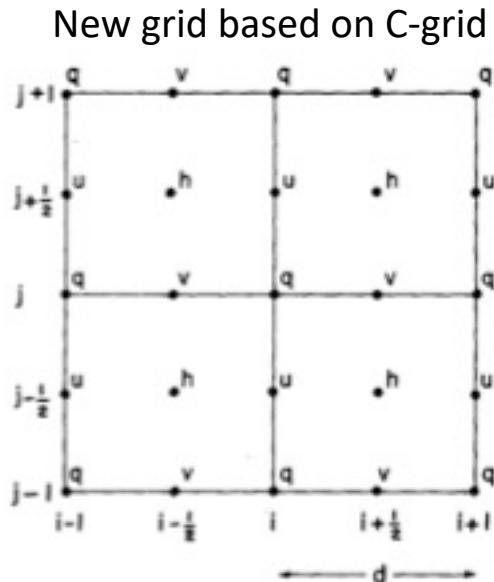
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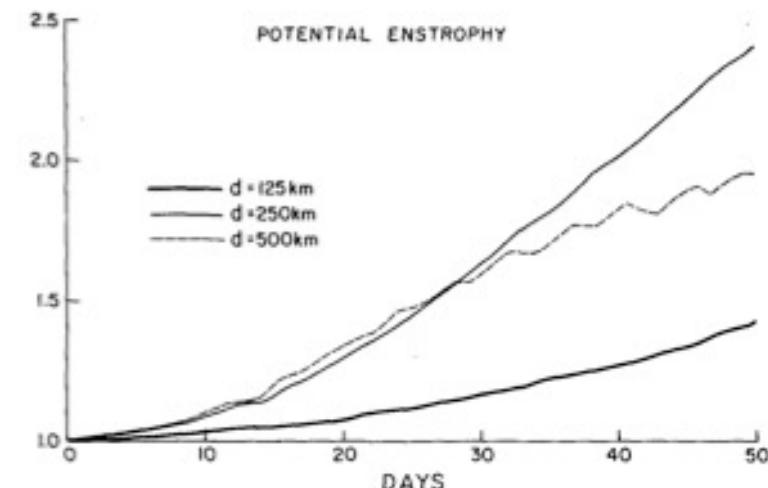
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#### Non-conservative methods



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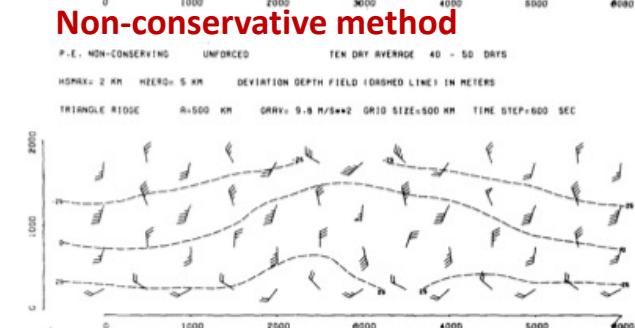
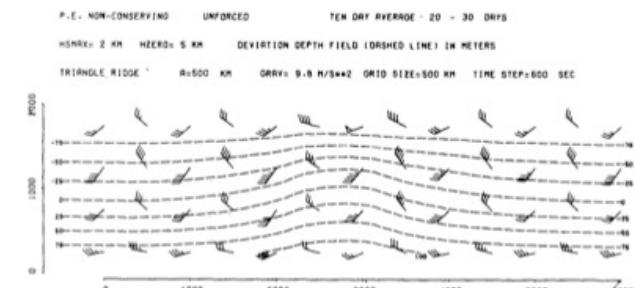
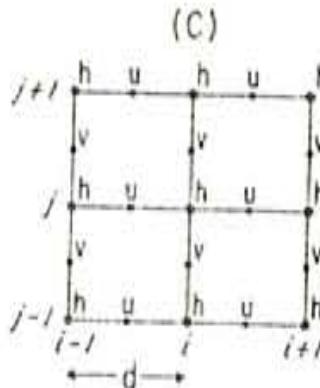
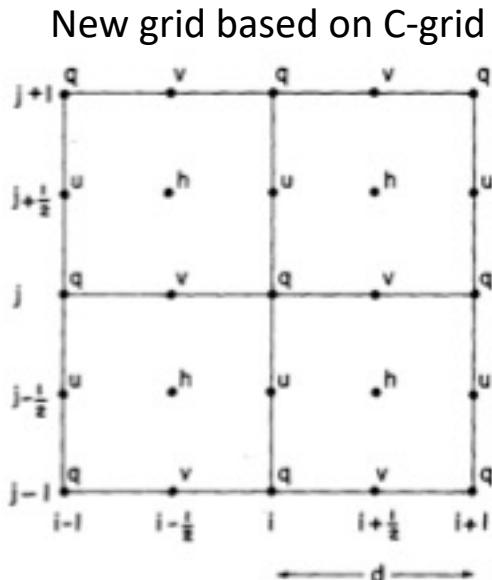
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Non-conservative method

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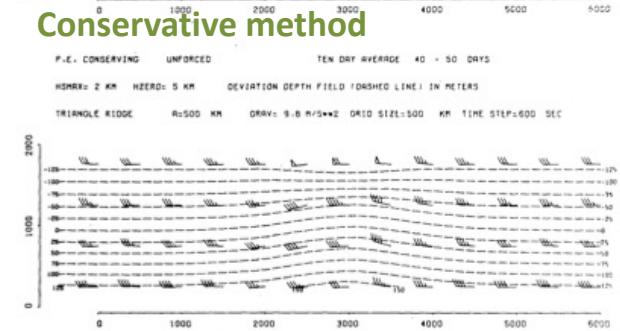
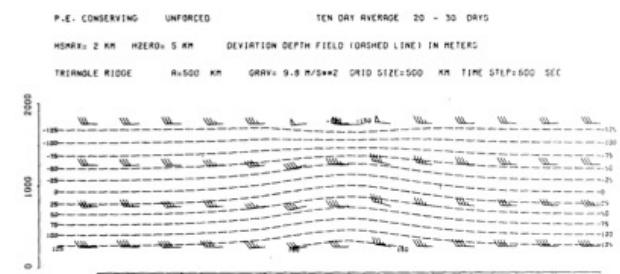
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Conservative method

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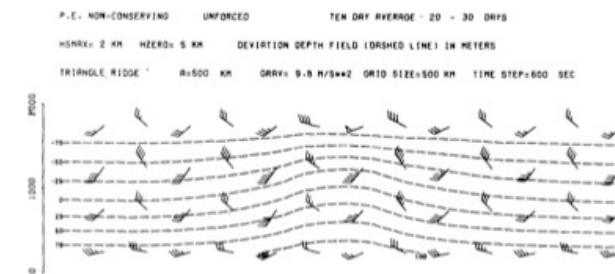
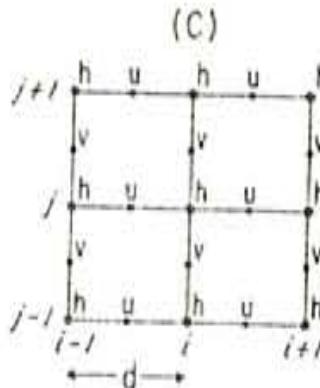
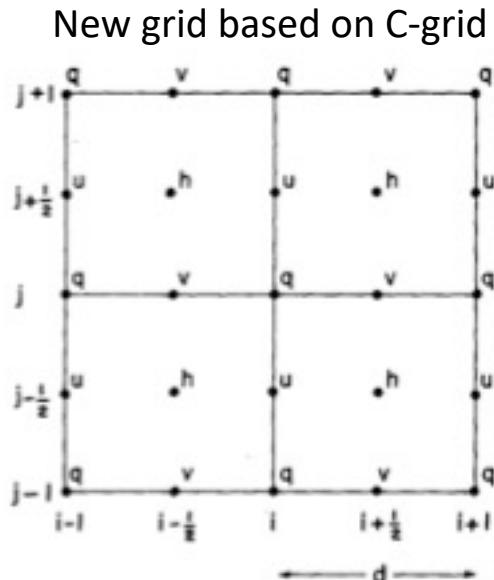
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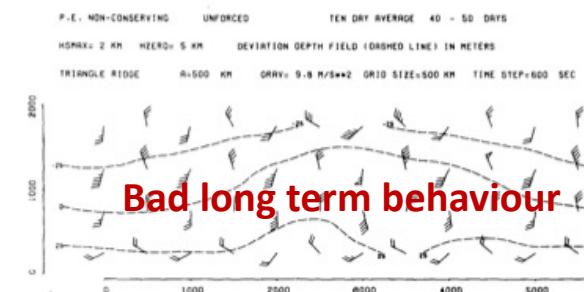
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Non-conservative method



Bad long term behaviour

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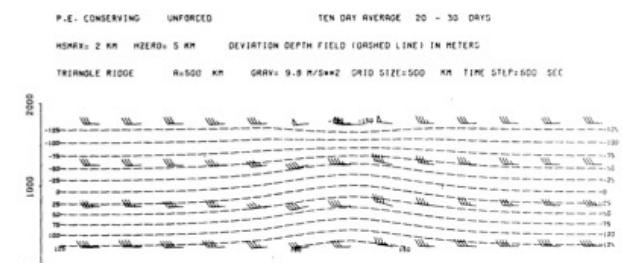
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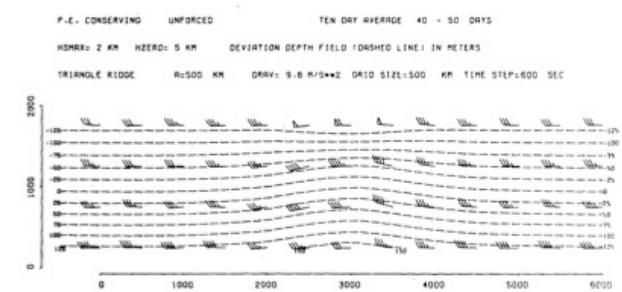
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## Key take-aways

1. Different placement of DOFs leads to numerical methods with different properties. Even when using the same method (FD, FV, FEM). Some are **better**, others are **worse**.
2. Different formulations of a PDE lead to different numerical methods. Even when using the same numerical discretization and similar/same placement of DOFs. Some are **better**, others are **worse**.

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**How to obtain the **better** numerical methods in a systematic way?**

**Disclaimer: hopefully, these are not the final words on the matter, it is one direction.**

# **Hamiltonian formulation**

## **Curl-form Hamiltonian formulation of shallow waters**

# Hamiltonian formulation shallow waters

**Curl-form Hamiltonian formulation: starting point**

$$\mathcal{H}[\mathbf{u}, h] := \int_{\Omega} \left( \frac{1}{2} h \mathbf{u} \cdot \mathbf{u} + \frac{1}{2} g h^2 \right) d\Omega \quad \text{Hamiltonian}$$

# Hamiltonian formulation shallow waters

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$$\{A, B\}_{\text{Symp}} := \int_{\Omega} \begin{bmatrix} \frac{\delta A}{\delta \mathbf{u}} & \frac{\delta A}{\delta h} \end{bmatrix} \mathbb{J} \begin{bmatrix} \frac{\delta B}{\delta \mathbf{u}} \\ \frac{\delta B}{\delta h} \end{bmatrix} d\Omega \quad \text{Poisson bracket (the symplectic)}$$

$$\mathbb{J} := \begin{bmatrix} -\mathbf{q} \times & -\nabla \\ -\nabla \cdot & 0 \end{bmatrix} \quad \mathbf{q} := \frac{\nabla \times \mathbf{u}}{h} \quad \text{Symplectic (tensor) operator}$$

# Hamiltonian formulation shallow waters

Curl-form Hamiltonian formulation: starting point

$$\mathcal{H}[\mathbf{u}, h] := \int_{\Omega} \left( \frac{1}{2} h \mathbf{u} \cdot \mathbf{u} + \frac{1}{2} g h^2 \right) d\Omega \quad \text{Hamiltonian}$$

$$\{A, B\}_{\text{Symp}} := \int_{\Omega} \begin{bmatrix} \frac{\delta A}{\delta \mathbf{u}} & \frac{\delta A}{\delta h} \end{bmatrix} \mathbb{J} \begin{bmatrix} \frac{\delta B}{\delta \mathbf{u}} \\ \frac{\delta B}{\delta h} \end{bmatrix} d\Omega \quad \text{Poisson bracket (the symplectic)}$$

$$\mathbb{J} := \begin{bmatrix} -\mathbf{q} \times & -\nabla \\ -\nabla \cdot & 0 \end{bmatrix} \quad \mathbf{q} := \frac{\nabla \times \mathbf{u}}{h} \quad \text{Symplectic (tensor) operator}$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \langle \frac{\delta F}{\delta \mathbf{u}}, \frac{\partial \mathbf{u}}{\partial t} \rangle + \langle \frac{\delta F}{\delta h}, \frac{\partial h}{\partial t} \rangle = \{F, \mathcal{H}\} \quad \text{Evolution equation for functional } F[\mathbf{u}, h]$$

# Hamiltonian formulation shallow waters

Curl-form Hamiltonian formulation: starting point

$$\mathcal{H}[\mathbf{u}, h] := \int_{\Omega} \left( \frac{1}{2} h \mathbf{u} \cdot \mathbf{u} + \frac{1}{2} g h^2 \right) d\Omega$$

$$\{A, B\}_{\text{Symp}} := \int_{\Omega} \begin{bmatrix} \frac{\delta A}{\delta \mathbf{u}} & \frac{\delta A}{\delta h} \end{bmatrix} \mathbb{J} \begin{bmatrix} \frac{\delta B}{\delta \mathbf{u}} \\ \frac{\delta B}{\delta h} \end{bmatrix} d\Omega$$

Both the Hamiltonian  
and the Poisson bracket  
define the dynamics

$$\mathbb{J} := \begin{bmatrix} -\mathbf{q} \times & -\nabla \\ -\nabla \cdot & 0 \end{bmatrix} \quad \mathbf{q} := \frac{\nabla \times \mathbf{u}}{h}$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \langle \frac{\delta F}{\delta \mathbf{u}}, \frac{\partial \mathbf{u}}{\partial t} \rangle + \langle \frac{\delta F}{\delta h}, \frac{\partial h}{\partial t} \rangle = \{F, \mathcal{H}\}$$

# Hamiltonian formulation shallow waters

**Curl-form Hamiltonian formulation: velocity evolution equations (weak form)**

$$1. \quad F[u, h] = \langle \sigma, u \rangle := \int_{\Omega} \sigma \cdot u \, d\Omega \quad \text{Arbitrary } \sigma \text{ such that } \sigma, u \in U$$

# Hamiltonian formulation shallow waters

**Curl-form Hamiltonian formulation: velocity evolution equations (weak form)**

$$1. \quad F[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \mathbf{u} \rangle := \int_{\Omega} \boldsymbol{\sigma} \cdot \mathbf{u} \, d\Omega \quad \text{Arbitrary } \boldsymbol{\sigma} \text{ such that } \boldsymbol{\sigma}, \mathbf{u} \in U$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \frac{\delta F}{\delta \mathbf{u}}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle + \left\langle \frac{\delta F}{\delta h}, \frac{\partial h}{\partial t} \right\rangle = \{F, \mathcal{H}\}$$

# Hamiltonian formulation shallow waters

## Curl-form Hamiltonian formulation: velocity evolution equations (weak form)

$$1. \quad F[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \mathbf{u} \rangle := \int_{\Omega} \boldsymbol{\sigma} \cdot \mathbf{u} \, d\Omega \quad \text{Arbitrary } \boldsymbol{\sigma} \text{ such that } \boldsymbol{\sigma}, \mathbf{u} \in U$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \frac{\delta F}{\delta \mathbf{u}}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle + \left\langle \frac{\delta F}{\delta h}, \frac{\partial h}{\partial t} \right\rangle = \{F, \mathcal{H}\}$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle = \{F, \mathcal{H}\}$$

# Hamiltonian formulation shallow waters

**Curl-form Hamiltonian formulation: velocity evolution equations (weak form)**

$$1. \quad F[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \mathbf{u} \rangle := \int_{\Omega} \boldsymbol{\sigma} \cdot \mathbf{u} \, d\Omega \quad \text{Arbitrary } \boldsymbol{\sigma} \text{ such that } \boldsymbol{\sigma}, \mathbf{u} \in U$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \frac{\delta F}{\delta \mathbf{u}}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle + \left\langle \frac{\delta F}{\delta h}, \frac{\partial h}{\partial t} \right\rangle = \{F, \mathcal{H}\}$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle = \{F, \mathcal{H}\} \quad \{A, B\}_{\text{Symp}} := \int_{\Omega} \begin{bmatrix} \frac{\delta A}{\delta \mathbf{u}} & \frac{\delta A}{\delta h} \end{bmatrix} \mathbb{J} \begin{bmatrix} \frac{\delta B}{\delta \mathbf{u}} \\ \frac{\delta B}{\delta h} \end{bmatrix} \, d\Omega$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle = \{F, \mathcal{H}\} = \int_{\Omega} \begin{bmatrix} \frac{\delta F}{\delta \mathbf{u}} & \frac{\delta F}{\delta h} \end{bmatrix} \mathbb{J} \begin{bmatrix} \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \\ \frac{\delta \mathcal{H}}{\delta h} \end{bmatrix} \, d\Omega$$

# Hamiltonian formulation shallow waters

**Curl-form Hamiltonian formulation: velocity evolution equations (weak form)**

$$1. \quad F[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \mathbf{u} \rangle := \int_{\Omega} \boldsymbol{\sigma} \cdot \mathbf{u} \, d\Omega \quad \text{Arbitrary } \boldsymbol{\sigma} \text{ such that } \boldsymbol{\sigma}, \mathbf{u} \in U$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \frac{\delta F}{\delta \mathbf{u}}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle + \left\langle \frac{\delta F}{\delta h}, \frac{\partial h}{\partial t} \right\rangle = \{F, \mathcal{H}\}$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle = \{F, \mathcal{H}\} \quad \{A, B\}_{\text{Symp}} := \int_{\Omega} \begin{bmatrix} \frac{\delta A}{\delta \mathbf{u}} & \frac{\delta A}{\delta h} \end{bmatrix} \mathbb{J} \begin{bmatrix} \frac{\delta B}{\delta \mathbf{u}} \\ \frac{\delta B}{\delta h} \end{bmatrix} \, d\Omega$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle = \{F, \mathcal{H}\} = \int_{\Omega} \begin{bmatrix} \boldsymbol{\sigma} & 0 \end{bmatrix} \mathbb{J} \begin{bmatrix} \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \\ \frac{\delta \mathcal{H}}{\delta h} \end{bmatrix} \, d\Omega$$

# Hamiltonian formulation shallow waters

**Curl-form Hamiltonian formulation: velocity evolution equations (weak form)**

$$1. \quad F[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \mathbf{u} \rangle := \int_{\Omega} \boldsymbol{\sigma} \cdot \mathbf{u} \, d\Omega \quad \text{Arbitrary } \boldsymbol{\sigma} \text{ such that } \boldsymbol{\sigma}, \mathbf{u} \in U$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \frac{\delta F}{\delta \mathbf{u}}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle + \left\langle \frac{\delta F}{\delta h}, \frac{\partial h}{\partial t} \right\rangle = \{F, \mathcal{H}\}$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle = \{F, \mathcal{H}\} \quad \{A, B\}_{\text{Symp}} := \int_{\Omega} \begin{bmatrix} \frac{\delta A}{\delta \mathbf{u}} & \frac{\delta A}{\delta h} \end{bmatrix} \mathbb{J} \begin{bmatrix} \frac{\delta B}{\delta \mathbf{u}} \\ \frac{\delta B}{\delta h} \end{bmatrix} \, d\Omega$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle = \{F, \mathcal{H}\} = \int_{\Omega} \begin{bmatrix} \boldsymbol{\sigma} & 0 \end{bmatrix} \begin{bmatrix} -\mathbf{q} \times & -\nabla \\ -\nabla \cdot & 0 \end{bmatrix} \begin{bmatrix} \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \\ \frac{\delta \mathcal{H}}{\delta h} \end{bmatrix} \, d\Omega$$

# Hamiltonian formulation shallow waters

**Curl-form Hamiltonian formulation: velocity evolution equations (weak form)**

$$1. \quad F[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \mathbf{u} \rangle := \int_{\Omega} \boldsymbol{\sigma} \cdot \mathbf{u} \, d\Omega \quad \text{Arbitrary } \boldsymbol{\sigma} \text{ such that } \boldsymbol{\sigma}, \mathbf{u} \in U$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \frac{\delta F}{\delta \mathbf{u}}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle + \left\langle \frac{\delta F}{\delta h}, \frac{\partial h}{\partial t} \right\rangle = \{F, \mathcal{H}\}$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle = \{F, \mathcal{H}\} \quad \{A, B\}_{\text{Symp}} := \int_{\Omega} \begin{bmatrix} \frac{\delta A}{\delta \mathbf{u}} & \frac{\delta A}{\delta h} \end{bmatrix} \mathbb{J} \begin{bmatrix} \frac{\delta B}{\delta \mathbf{u}} \\ \frac{\delta B}{\delta h} \end{bmatrix} \, d\Omega$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle = \{F, \mathcal{H}\} = \int_{\Omega} \begin{bmatrix} \boldsymbol{\sigma} & 0 \end{bmatrix} \begin{bmatrix} -\mathbf{q} \times & -\nabla \\ -\nabla \cdot & 0 \end{bmatrix} \begin{bmatrix} \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \\ \frac{\delta \mathcal{H}}{\delta h} \end{bmatrix} \, d\Omega$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle = \{F, \mathcal{H}\} = \int_{\Omega} \left[ -\boldsymbol{\sigma} \cdot \mathbf{q} \times \frac{\delta \mathcal{H}}{\delta \mathbf{u}} - \boldsymbol{\sigma} \cdot \nabla \frac{\delta \mathcal{H}}{\delta h} \right] \, d\Omega$$

# Hamiltonian formulation shallow waters

**Curl-form Hamiltonian formulation: velocity evolution equations (weak form)**

$$1. \quad F[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \mathbf{u} \rangle := \int_{\Omega} \boldsymbol{\sigma} \cdot \mathbf{u} \, d\Omega \quad \text{Arbitrary } \boldsymbol{\sigma} \text{ such that } \boldsymbol{\sigma}, \mathbf{u} \in U$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \frac{\delta F}{\delta \mathbf{u}}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle + \left\langle \frac{\delta F}{\delta h}, \frac{\partial h}{\partial t} \right\rangle = \{F, \mathcal{H}\}$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle = \{F, \mathcal{H}\} \quad \{A, B\}_{\text{Symp}} := \int_{\Omega} \begin{bmatrix} \frac{\delta A}{\delta \mathbf{u}} & \frac{\delta A}{\delta h} \end{bmatrix} \mathbb{J} \begin{bmatrix} \frac{\delta B}{\delta \mathbf{u}} \\ \frac{\delta B}{\delta h} \end{bmatrix} \, d\Omega$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle = \{F, \mathcal{H}\} = \int_{\Omega} \begin{bmatrix} \boldsymbol{\sigma} & 0 \end{bmatrix} \begin{bmatrix} -\mathbf{q} \times & -\nabla \\ -\nabla \cdot & 0 \end{bmatrix} \begin{bmatrix} \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \\ \frac{\delta \mathcal{H}}{\delta h} \end{bmatrix} \, d\Omega$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle = \{F, \mathcal{H}\} = -\langle \boldsymbol{\sigma}, \mathbf{q} \times \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \rangle - \langle \boldsymbol{\sigma}, \nabla \frac{\delta \mathcal{H}}{\delta h} \rangle$$

# Hamiltonian formulation shallow waters

**Curl-form Hamiltonian formulation: velocity evolution equations (weak form)**

$$1. \quad F[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \mathbf{u} \rangle := \int_{\Omega} \boldsymbol{\sigma} \cdot \mathbf{u} \, d\Omega \quad \text{Arbitrary } \boldsymbol{\sigma} \text{ such that } \boldsymbol{\sigma}, \mathbf{u} \in U$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \frac{\delta F}{\delta \mathbf{u}}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle + \left\langle \frac{\delta F}{\delta h}, \frac{\partial h}{\partial t} \right\rangle = \{F, \mathcal{H}\}$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle = \{F, \mathcal{H}\} \quad \{A, B\}_{\text{Symp}} := \int_{\Omega} \begin{bmatrix} \frac{\delta A}{\delta \mathbf{u}} & \frac{\delta A}{\delta h} \end{bmatrix} \mathbb{J} \begin{bmatrix} \frac{\delta B}{\delta \mathbf{u}} \\ \frac{\delta B}{\delta h} \end{bmatrix} \, d\Omega$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle = \{F, \mathcal{H}\} = \int_{\Omega} \begin{bmatrix} \boldsymbol{\sigma} & 0 \end{bmatrix} \begin{bmatrix} -\mathbf{q} \times & -\nabla \\ -\nabla \cdot & 0 \end{bmatrix} \begin{bmatrix} \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \\ \frac{\delta \mathcal{H}}{\delta h} \end{bmatrix} \, d\Omega$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle = \{F, \mathcal{H}\} = -\langle \boldsymbol{\sigma}, \mathbf{q} \times \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \rangle - \langle \boldsymbol{\sigma}, \nabla \frac{\delta \mathcal{H}}{\delta h} \rangle, \quad \forall \boldsymbol{\sigma} \in U$$

Weak form

# Hamiltonian formulation shallow waters

**Curl-form Hamiltonian formulation: height evolution equations (weak form)**

$$2. \quad F[\mathbf{u}, h] = \langle \theta, h \rangle := \int_{\Omega} \theta h \, d\Omega \quad \text{Arbitrary } \theta \text{ such that } \theta, h \in Q$$

# Hamiltonian formulation shallow waters

**Curl-form Hamiltonian formulation: height evolution equations (weak form)**

$$2. \quad F[\mathbf{u}, h] = \langle \theta, h \rangle := \int_{\Omega} \theta h \, d\Omega \quad \text{Arbitrary } \theta \text{ such that } \theta, h \in Q$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \frac{\delta F}{\delta \mathbf{u}}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle + \left\langle \frac{\delta F}{\delta h}, \frac{\partial h}{\partial t} \right\rangle = \{F, \mathcal{H}\}$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \theta, \frac{\partial h}{\partial t} \right\rangle = \{F, \mathcal{H}\}$$

$$\{A, B\}_{\text{Symp}} := \int_{\Omega} \begin{bmatrix} \frac{\delta A}{\delta \mathbf{u}} & \frac{\delta A}{\delta h} \end{bmatrix} \mathbb{J} \begin{bmatrix} \frac{\delta B}{\delta \mathbf{u}} \\ \frac{\delta B}{\delta h} \end{bmatrix} \, d\Omega$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \theta, \frac{\partial h}{\partial t} \right\rangle = \{F, \mathcal{H}\} = \int_{\Omega} \begin{bmatrix} 0 & \theta \end{bmatrix} \begin{bmatrix} -\mathbf{q} \times & -\nabla \\ -\nabla \cdot & 0 \end{bmatrix} \begin{bmatrix} \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \\ \frac{\delta \mathcal{H}}{\delta h} \end{bmatrix} \, d\Omega$$

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \theta, \frac{\partial h}{\partial t} \right\rangle = \{F, \mathcal{H}\} = -\langle \theta, \nabla \cdot \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \rangle, \quad \forall \theta \in Q \quad \text{Weak form}$$

# Hamiltonian formulation shallow waters

## Curl-form Hamiltonian formulation: evolution equations (weak form)

1.  $F[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \mathbf{u} \rangle := \int_{\Omega} \boldsymbol{\sigma} \cdot \mathbf{u} \, d\Omega$       Arbitrary  $\boldsymbol{\sigma}$  such that  $\boldsymbol{\sigma}, \mathbf{u} \in U$
2.  $F[\mathbf{u}, h] = \langle \theta, h \rangle := \int_{\Omega} \theta h \, d\Omega$       Arbitrary  $\theta$  such that  $\theta, h \in Q$

# Hamiltonian formulation shallow waters

**Curl-form Hamiltonian formulation: evolution equations (weak form)**

1.  $F[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \mathbf{u} \rangle := \int_{\Omega} \boldsymbol{\sigma} \cdot \mathbf{u} \, d\Omega$       Arbitrary  $\boldsymbol{\sigma}$  such that  $\boldsymbol{\sigma}, \mathbf{u} \in U$
2.  $F[\mathbf{u}, h] = \langle \theta, h \rangle := \int_{\Omega} \theta h \, d\Omega$       Arbitrary  $\theta$  such that  $\theta, h \in Q$



$$\begin{cases} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle = -\langle \boldsymbol{\sigma}, \mathbf{q} \times \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \rangle - \langle \boldsymbol{\sigma}, \nabla \frac{\delta \mathcal{H}}{\delta h} \rangle, & \forall \boldsymbol{\sigma} \in U \\ \langle \theta, \frac{\partial h}{\partial t} \rangle = -\langle \theta, \nabla \cdot \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \rangle, & \forall \theta \in Q \end{cases}$$



Weak form of  
shallow waters equations

# Hamiltonian formulation shallow waters

**Curl-form Hamiltonian formulation: evolution equations (weak form)**

$$1. \quad F[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \mathbf{u} \rangle := \int_{\Omega} \boldsymbol{\sigma} \cdot \mathbf{u} \, d\Omega \quad \text{Arbitrary } \boldsymbol{\sigma} \text{ such that } \boldsymbol{\sigma}, \mathbf{u} \in U$$

$$2. \quad F[\theta, h] = \langle \theta, h \rangle := \int_{\Omega} \theta h \, d\Omega \quad \text{Arbitrary } \theta \text{ such that } \theta, h \in Q$$



$$\begin{cases} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle = -\langle \boldsymbol{\sigma}, \mathbf{q} \times \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \rangle - \langle \boldsymbol{\sigma}, \nabla \frac{\delta \mathcal{H}}{\delta h} \rangle, & \forall \boldsymbol{\sigma} \in U \\ \langle \theta, \frac{\partial h}{\partial t} \rangle = -\langle \theta, \nabla \cdot \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \rangle, & \forall \theta \in Q \end{cases}$$



Weak form of  
shallow waters equations

$$\mathcal{H}[\mathbf{u}, h] := \int_{\Omega} \left( \frac{1}{2} h \mathbf{u} \cdot \mathbf{u} + \frac{1}{2} g h^2 \right) d\Omega \quad \Rightarrow \quad \frac{\delta \mathcal{H}}{\delta \mathbf{u}} = h \mathbf{u}, \quad \frac{\delta \mathcal{H}}{\delta h} = \frac{1}{2} \mathbf{u} \cdot \mathbf{u} + gh$$

# Hamiltonian formulation shallow waters

**Curl-form Hamiltonian formulation: evolution equations (weak form)**

$$1. \quad F[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \mathbf{u} \rangle := \int_{\Omega} \boldsymbol{\sigma} \cdot \mathbf{u} \, d\Omega \quad \text{Arbitrary } \boldsymbol{\sigma} \text{ such that } \boldsymbol{\sigma}, \mathbf{u} \in U$$

$$2. \quad F[\theta, h] = \langle \theta, h \rangle := \int_{\Omega} \theta h \, d\Omega \quad \text{Arbitrary } \theta \text{ such that } \theta, h \in Q$$



$$\begin{cases} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle = -\langle \boldsymbol{\sigma}, \mathbf{q} \times (h\mathbf{u}) \rangle - \langle \boldsymbol{\sigma}, \nabla \left( \frac{1}{2} \mathbf{u} \cdot \mathbf{u} + gh \right) \rangle, & \forall \boldsymbol{\sigma} \in U \\ \langle \theta, \frac{\partial h}{\partial t} \rangle = -\langle \theta, \nabla \cdot (h\mathbf{u}) \rangle, & \forall \theta \in Q \end{cases}$$



Weak form of  
shallow waters equations

$$\mathcal{H}[\mathbf{u}, h] := \int_{\Omega} \left( \frac{1}{2} hu \cdot \mathbf{u} + \frac{1}{2} gh^2 \right) d\Omega \quad \rightarrow \quad \frac{\delta \mathcal{H}}{\delta \mathbf{u}} = hu, \quad \frac{\delta \mathcal{H}}{\delta h} = \frac{1}{2} \mathbf{u} \cdot \mathbf{u} + gh$$

# Hamiltonian formulation shallow waters

## Curl-form Hamiltonian formulation: evolution equations (weak form)

1.  $F[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \mathbf{u} \rangle := \int_{\Omega} \boldsymbol{\sigma} \cdot \mathbf{u} \, d\Omega$       Arbitrary  $\boldsymbol{\sigma}$  such that  $\boldsymbol{\sigma}, \mathbf{u} \in U$
2.  $F[\mathbf{u}, h] = \langle \theta, h \rangle := \int_{\Omega} \theta h \, d\Omega$       Arbitrary  $\theta$  such that  $\theta, h \in Q$



$$\begin{bmatrix} \frac{dF_{\mathbf{u}}}{dt} \\ \frac{dF_h}{dt} \end{bmatrix} = \int_{\Omega} \begin{bmatrix} \frac{\delta F_{\mathbf{u}}}{\delta \mathbf{u}} & \frac{\delta F_{\mathbf{u}}}{\delta h} \\ \frac{\delta F_h}{\delta \mathbf{u}} & \frac{\delta F_h}{\delta h} \end{bmatrix} \mathbb{J} \begin{bmatrix} \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \\ \frac{\delta \mathcal{H}}{\delta h} \end{bmatrix} \, d\Omega$$



Weak form of  
shallow waters equations

# Hamiltonian formulation shallow waters

## Curl-form Hamiltonian formulation: evolution equations (weak form)

1.  $F[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \mathbf{u} \rangle := \int_{\Omega} \boldsymbol{\sigma} \cdot \mathbf{u} \, d\Omega$       Arbitrary  $\boldsymbol{\sigma}$  such that  $\boldsymbol{\sigma}, \mathbf{u} \in U$
2.  $F[\mathbf{u}, h] = \langle \theta, h \rangle := \int_{\Omega} \theta h \, d\Omega$       Arbitrary  $\theta$  such that  $\theta, h \in Q$



$$\begin{bmatrix} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle \\ \langle \theta, \frac{\partial h}{\partial t} \rangle \end{bmatrix} = \int_{\Omega} \begin{bmatrix} \boldsymbol{\sigma} & 0 \\ 0 & \theta \end{bmatrix} \mathbb{J} \begin{bmatrix} \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \\ \frac{\delta \mathcal{H}}{\delta h} \end{bmatrix} \, d\Omega$$



Weak form of  
shallow waters equations

# Hamiltonian formulation shallow waters

## Curl-form Hamiltonian formulation: evolution equations (weak form)

1.  $F[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \mathbf{u} \rangle := \int_{\Omega} \boldsymbol{\sigma} \cdot \mathbf{u} \, d\Omega$       Arbitrary  $\boldsymbol{\sigma}$  such that  $\boldsymbol{\sigma}, \mathbf{u} \in U$
2.  $F[\mathbf{u}, h] = \langle \theta, h \rangle := \int_{\Omega} \theta h \, d\Omega$       Arbitrary  $\theta$  such that  $\theta, h \in Q$



$$\begin{bmatrix} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle \\ \langle \theta, \frac{\partial h}{\partial t} \rangle \end{bmatrix} = \int_{\Omega} \begin{bmatrix} \boldsymbol{\sigma} & 0 \\ 0 & \theta \end{bmatrix} \mathbb{J} \begin{bmatrix} \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \\ \frac{\delta \mathcal{H}}{\delta h} \end{bmatrix} \, d\Omega$$



Weak form of  
shallow waters equations

$$\mathbb{J} := \begin{bmatrix} -\mathbf{q} \times & -\nabla \\ -\nabla \cdot & 0 \end{bmatrix}$$

# Hamiltonian formulation shallow waters

## Curl-form Hamiltonian formulation: evolution equations (weak form)

1.  $F[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \mathbf{u} \rangle := \int_{\Omega} \boldsymbol{\sigma} \cdot \mathbf{u} \, d\Omega$       Arbitrary  $\boldsymbol{\sigma}$  such that  $\boldsymbol{\sigma}, \mathbf{u} \in U$
2.  $F[\mathbf{u}, h] = \langle \theta, h \rangle := \int_{\Omega} \theta h \, d\Omega$       Arbitrary  $\theta$  such that  $\theta, h \in Q$



$$\begin{bmatrix} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle \\ \langle \theta, \frac{\partial h}{\partial t} \rangle \end{bmatrix} = \int_{\Omega} \begin{bmatrix} \boldsymbol{\sigma} & 0 \\ 0 & \theta \end{bmatrix} \begin{bmatrix} -\mathbf{q} \times & -\nabla \\ -\nabla \cdot & 0 \end{bmatrix} \begin{bmatrix} \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \\ \frac{\delta \mathcal{H}}{\delta h} \end{bmatrix} \, d\Omega$$



Weak form of  
shallow waters equations

# Hamiltonian formulation shallow waters

**Curl-form Hamiltonian formulation: evolution equations (weak form)**

1.  $F[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \mathbf{u} \rangle := \int_{\Omega} \boldsymbol{\sigma} \cdot \mathbf{u} \, d\Omega$       Arbitrary  $\boldsymbol{\sigma}$  such that  $\boldsymbol{\sigma}, \mathbf{u} \in U$
2.  $F[\mathbf{u}, h] = \langle \theta, h \rangle := \int_{\Omega} \theta h \, d\Omega$       Arbitrary  $\theta$  such that  $\theta, h \in Q$



$$\begin{bmatrix} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle \\ \langle \theta, \frac{\partial h}{\partial t} \rangle \end{bmatrix} = \begin{bmatrix} -\langle \boldsymbol{\sigma}, \mathbf{q} \times \nabla \rangle & -\langle \boldsymbol{\sigma}, \nabla \cdot \nabla \rangle \\ -\langle \theta, \nabla \cdot \nabla \rangle & 0 \end{bmatrix} \begin{bmatrix} \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \\ \frac{\delta \mathcal{H}}{\delta h} \end{bmatrix}$$



Weak form of  
shallow waters equations

# Hamiltonian formulation shallow waters

## Curl-form Hamiltonian formulation: evolution equations (strong form)

$$1. \quad F[\mathbf{u}, h] = \langle \boldsymbol{\sigma}, \mathbf{u} \rangle := \int_{\Omega} \boldsymbol{\sigma} \cdot \mathbf{u} \, d\Omega$$

Arbitrary  $\boldsymbol{\sigma}$  such that  $\boldsymbol{\sigma}, \mathbf{u} \in U$

$$2. \quad F[\mathbf{u}, h] = \langle \theta, h \rangle := \int_{\Omega} \theta h \, d\Omega$$

Arbitrary  $\theta$  such that  $\theta, h \in Q$



$$\begin{cases} \frac{\partial \mathbf{u}}{\partial t} + \mathbf{q} \times (h\mathbf{u}) + \nabla \left( \frac{1}{2} \mathbf{u} \cdot \mathbf{u} + gh \right) = 0, \\ \frac{\partial h}{\partial t} + \nabla \cdot (h\mathbf{u}) = 0. \end{cases}$$



Strong form of shallow waters equations  
from Hamiltonian formulation

$$\begin{cases} \frac{\partial \mathbf{v}}{\partial t} + q \mathbf{k} \times \mathbf{v}^* + \nabla(K + \Phi) = 0, \\ \frac{\partial h}{\partial t} + \nabla \cdot \mathbf{v}^* = 0. \end{cases} \quad (2.1)$$



Strong form of shallow waters equations  
from Arakawa and Lamb (1980)

# Hamiltonian formulation shallow waters

## Curl-form Hamiltonian formulation: Function spaces

$$\begin{cases} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle = -\langle \boldsymbol{\sigma}, \mathbf{q} \times (h\mathbf{u}) \rangle - \langle \boldsymbol{\sigma}, \nabla \left( \frac{1}{2} \mathbf{u} \cdot \mathbf{u} + gh \right) \rangle, & \forall \boldsymbol{\sigma} \in U \\ \langle \theta, \frac{\partial h}{\partial t} \rangle = -\langle \theta, \nabla \cdot (h\mathbf{u}) \rangle, & \forall \theta \in Q \end{cases}$$

# Hamiltonian formulation shallow waters

## Curl-form Hamiltonian formulation: Function spaces

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?

# Hamiltonian formulation shallow waters

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In 2D we have two de Rham complexes:

$$H^1(\Omega) \xrightarrow{\nabla} H(\nabla \times, \Omega) \xrightarrow{\nabla \times} L^2(\Omega)$$

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3D Complex

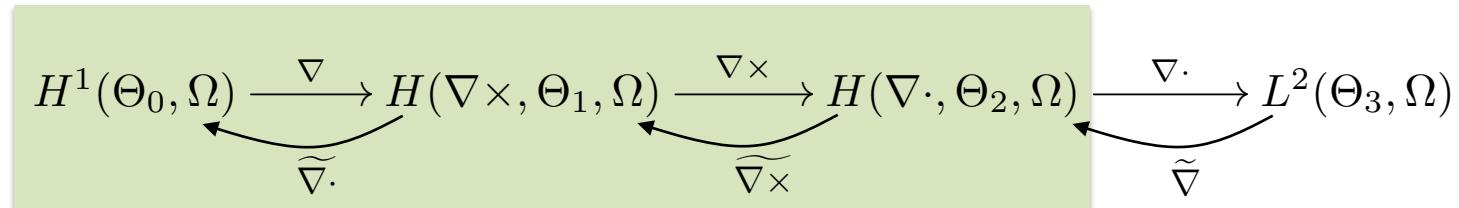
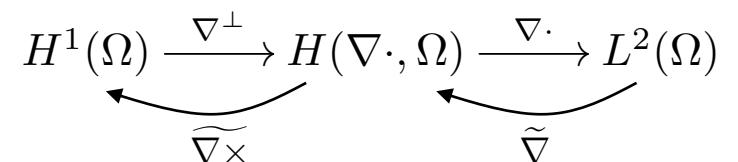
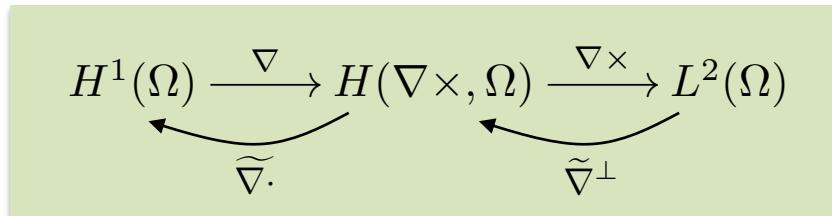
# Hamiltonian formulation shallow waters

## Curl-form Hamiltonian formulation: Function spaces

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3D Complex

# Hamiltonian formulation shallow waters

## Curl-form Hamiltonian formulation: Function spaces

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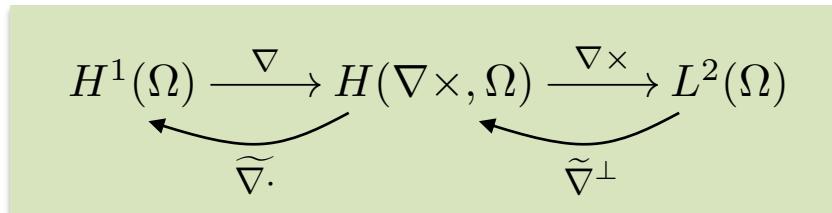
# Hamiltonian formulation shallow waters

## Curl-form Hamiltonian formulation: Function spaces

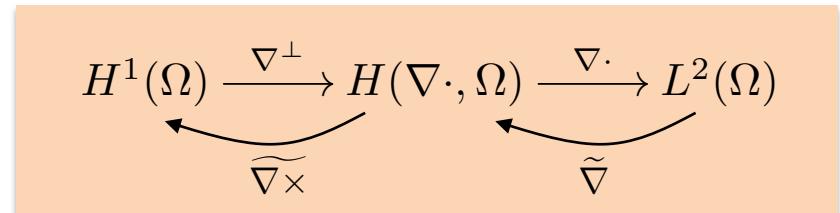
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# Hamiltonian formulation shallow waters

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# Hamiltonian formulation shallow waters

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# Hamiltonian formulation shallow waters

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Follows directly from  
the de Rham complex

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$$H^1(\Omega) \xleftarrow{\widetilde{\nabla} \cdot} H(\nabla \cdot, \Omega) \xleftarrow{\widetilde{\nabla}^\perp}$$

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2 options  
to  
discretize

$$H^1(\Omega) \xrightarrow{\nabla^\perp} H(\nabla \cdot, \Omega) \xrightarrow{\nabla \cdot} L^2(\Omega)$$

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Integration by parts

# Hamiltonian formulation shallow waters

## Conservation properties: Energy

Hamiltonian (Energy)

$$\mathcal{H}[\mathbf{u}, h] := \int_{\Omega} \left( \frac{1}{2} h \mathbf{u} \cdot \mathbf{u} + \frac{1}{2} g h^2 \right) d\Omega$$

$$\frac{d\mathcal{H}}{dt}[\mathbf{u}, h] = \left\langle \frac{\delta \mathcal{H}}{\delta \mathbf{u}}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle + \left\langle \frac{\delta \mathcal{H}}{\delta h}, \frac{\partial h}{\partial t} \right\rangle = \{\mathcal{H}, \mathcal{H}\}$$

Skew symmetric  $\longleftarrow$  Poisson bracket

$$\{A, B\}_{\text{Symp}} := \int_{\Omega} \begin{bmatrix} \frac{\delta A}{\delta \mathbf{u}} & \frac{\delta A}{\delta h} \end{bmatrix} \mathbb{J} \begin{bmatrix} \frac{\delta B}{\delta \mathbf{u}} \\ \frac{\delta B}{\delta h} \end{bmatrix} d\Omega$$

Symplectic (tensor) operator

$$\mathbb{J} := \begin{bmatrix} -\mathbf{q} \times & -\nabla \\ -\nabla \cdot & 0 \end{bmatrix}$$

Evolution equation for functional

$$\frac{dF}{dt}[\mathbf{u}, h] = \left\langle \frac{\delta F}{\delta \mathbf{u}}, \frac{\partial \mathbf{u}}{\partial t} \right\rangle + \left\langle \frac{\delta F}{\delta h}, \frac{\partial h}{\partial t} \right\rangle = \{F, \mathcal{H}\}$$

# Hamiltonian formulation shallow waters

## Conservation properties: Energy

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Skew symmetric

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# Hamiltonian formulation shallow waters

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We can look into the inner details

$$\begin{bmatrix} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle \\ \langle \theta, \frac{\partial h}{\partial t} \rangle \end{bmatrix} = \begin{bmatrix} -\langle \boldsymbol{\sigma}, \mathbf{q} \times \square \rangle & -\langle \boldsymbol{\sigma}, \nabla \square \rangle \\ -\langle \theta, \nabla \cdot \square \rangle & 0 \end{bmatrix} \begin{bmatrix} \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \\ \frac{\delta \mathcal{H}}{\delta h} \end{bmatrix}, \quad \forall (\boldsymbol{\sigma}, \theta) \in (U, Q)$$

Skew symmetric

Poisson bracket

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Weak form of  
shallow waters equations

# Hamiltonian formulation shallow waters

## Conservation properties: Energy

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$$\frac{d\mathcal{H}}{dt}[\mathbf{u}, h] = \langle \frac{\delta\mathcal{H}}{\delta\mathbf{u}}, \frac{\partial\mathbf{u}}{\partial t} \rangle + \langle \frac{\delta\mathcal{H}}{\delta h}, \frac{\partial h}{\partial t} \rangle = \{\mathcal{H}, \mathcal{H}\} = -\{\mathcal{H}, \mathcal{H}\} = 0$$

We can look into the inner details

$$\begin{bmatrix} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle \\ \langle \theta, \frac{\partial h}{\partial t} \rangle \end{bmatrix} = \begin{bmatrix} -\langle \boldsymbol{\sigma}, \mathbf{q} \times \square \rangle & -\langle \boldsymbol{\sigma}, \nabla \square \rangle \\ -\langle \theta, \nabla \cdot \square \rangle & 0 \end{bmatrix} \begin{bmatrix} \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \\ \frac{\delta \mathcal{H}}{\delta h} \end{bmatrix}, \quad \forall (\boldsymbol{\sigma}, \theta) \in (U, Q)$$

$$\boldsymbol{\sigma} = \frac{\delta \mathcal{H}}{\delta \mathbf{u}}, \quad \theta = \frac{\delta \mathcal{H}}{\delta h}$$

Skew symmetric

Poisson bracket

$$\longleftrightarrow \{A, B\}_{\text{Symp}} := \int_{\Omega} \begin{bmatrix} \frac{\delta A}{\delta \mathbf{u}} & \frac{\delta A}{\delta h} \end{bmatrix} \mathbb{J} \begin{bmatrix} \frac{\delta B}{\delta \mathbf{u}} \\ \frac{\delta B}{\delta h} \end{bmatrix} d\Omega$$

Symplectic (tensor) operator

$$\mathbb{J} := \begin{bmatrix} -\mathbf{q} \times & -\nabla \\ -\nabla \cdot & 0 \end{bmatrix}$$

Evolution equation for functional

$$\frac{dF}{dt}[\mathbf{u}, h] = \langle \frac{\delta F}{\delta \mathbf{u}}, \frac{\partial \mathbf{u}}{\partial t} \rangle + \langle \frac{\delta F}{\delta h}, \frac{\partial h}{\partial t} \rangle = \{F, \mathcal{H}\}$$



Weak form of  
shallow waters equations

# Hamiltonian formulation shallow waters

## Conservation properties: Energy

Hamiltonian (Energy)

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We can look into the inner details

$$\begin{bmatrix} \left\langle \frac{\delta\mathcal{H}}{\delta\mathbf{u}}, \frac{\partial\mathbf{u}}{\partial t} \right\rangle \\ \left\langle \frac{\delta\mathcal{H}}{\delta h}, \frac{\partial h}{\partial t} \right\rangle \end{bmatrix} = \begin{bmatrix} -\left\langle \frac{\delta\mathcal{H}}{\delta\mathbf{u}}, \mathbf{q} \times \square \right\rangle & -\left\langle \frac{\delta\mathcal{H}}{\delta\mathbf{u}}, \nabla \square \right\rangle \\ -\left\langle \frac{\delta\mathcal{H}}{\delta h}, \nabla \cdot \square \right\rangle & 0 \end{bmatrix} \begin{bmatrix} \frac{\delta\mathcal{H}}{\delta\mathbf{u}} \\ \frac{\delta\mathcal{H}}{\delta h} \end{bmatrix}$$

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If we sum the two rows

Skew symmetric

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Weak form of  
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We can look into the inner details

$$\left\langle \frac{\delta\mathcal{H}}{\delta\mathbf{u}}, \frac{\partial\mathbf{u}}{\partial t} \right\rangle + \left\langle \frac{\delta\mathcal{H}}{\delta h}, \frac{\partial h}{\partial t} \right\rangle = \begin{bmatrix} \frac{\delta\mathcal{H}}{\delta\mathbf{u}} & \frac{\delta\mathcal{H}}{\delta h} \end{bmatrix} \begin{bmatrix} -\langle \square, \mathbf{q} \times \square \rangle & -\langle \square, \nabla \square \rangle \\ -\langle \square, \nabla \cdot \square \rangle & 0 \end{bmatrix} \begin{bmatrix} \frac{\delta\mathcal{H}}{\delta\mathbf{u}} \\ \frac{\delta\mathcal{H}}{\delta h} \end{bmatrix} = 0$$

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Weak  
Symplectic (tensor) operator  
Skew-symmetric

Skew symmetric

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# Hamiltonian formulation of shallow waters

## Key take-aways

1. Arakawa and Lamb (**better**) formulation is retrieved from the Hamiltonian formulation. Both strong and weak form.
2. Function space associated to each field is clearly defined. But two options exist. Choice depends on objectives.
3. Energy conservation (and other conserved properties) built in from the Poisson bracket.

# Hamiltonian formulation of shallow waters

## Key take-aways

1. Arakawa and Lamb (**better**) formulation is retrieved from the Hamiltonian formulation. Both strong and weak form.
2. Function space associated to each field is clearly defined. But two options exist. Choice depends on objectives.
3. Energy conservation (and other conserved properties) built in from the Poisson bracket.

**How to discretize?**

# Spatial discretization

## Semi-discretization of shallow waters

# Spatial discretization shallow waters

## Replicating the continuous structures

$$\begin{cases} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle = -\langle \boldsymbol{\sigma}, \mathbf{q} \times (h\mathbf{u}) \rangle - \langle \boldsymbol{\sigma}, \nabla \left( \frac{1}{2} \mathbf{u} \cdot \mathbf{u} + gh \right) \rangle, & \forall \boldsymbol{\sigma} \in U \\ \langle \theta, \frac{\partial h}{\partial t} \rangle = -\langle \theta, \nabla \cdot (h\mathbf{u}) \rangle, & \forall \theta \in Q \end{cases}$$

Weak form from  
Hamiltonian  
formulation

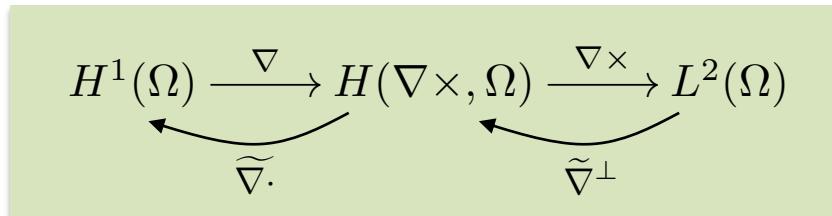
# Spatial discretization shallow waters

## Replicating the continuous structures

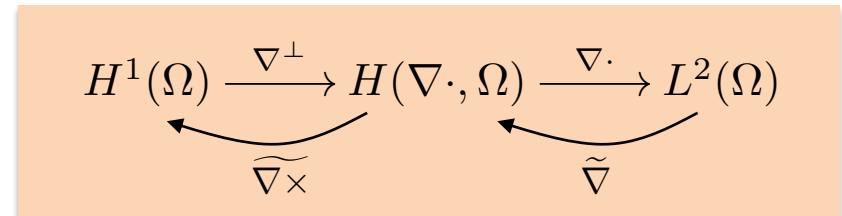
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Weak form from  
Hamiltonian  
formulation

In 2D we have two de Rham complexes:



$$\begin{aligned} \mathbf{u} &\in H(\nabla \times, \Omega), \quad h \in H^1(\Omega) \\ h\mathbf{u} &\in H(\nabla \times, \Omega), \quad \mathbf{q} \in L^2(\Omega), \quad \frac{1}{2}\mathbf{u} \cdot \mathbf{u} \in H^1(\Omega) \end{aligned}$$



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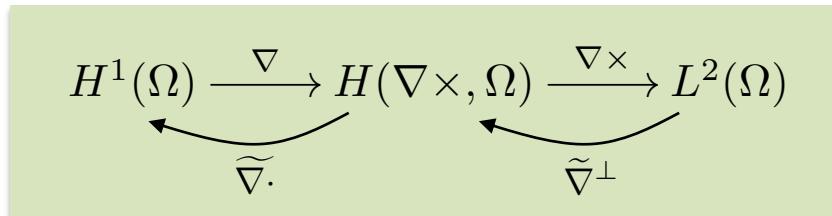
# Spatial discretization shallow waters

## Replicating the continuous structures

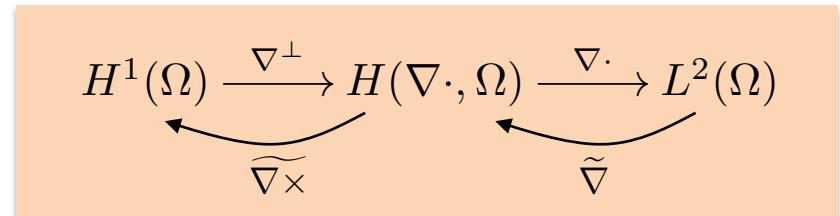
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Integration by parts

$$\begin{cases} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle = -\langle \boldsymbol{\sigma}, \mathbf{q} \times (h\mathbf{u}) \rangle + \langle \nabla \cdot \boldsymbol{\sigma}, \frac{1}{2} \mathbf{u} \cdot \mathbf{u} + gh \rangle, & \forall \boldsymbol{\sigma} \in H(\nabla \cdot, \Omega) \\ \langle \theta, \frac{\partial h}{\partial t} \rangle = -\langle \theta, \nabla \cdot (h\mathbf{u}) \rangle, & \forall \theta \in L^2(\Omega) \end{cases}$$

Integration by parts

# Spatial discretization shallow waters

## Replicating the continuous structures

$$\begin{array}{ccccc}
 H^1(\Omega) & \xrightarrow{\nabla} & H(\nabla \times, \Omega) & \xrightarrow{\nabla \times} & L^2(\Omega) \\
 & \curvearrowleft \widetilde{\nabla \cdot} & & \curvearrowleft \widetilde{\nabla}^\perp & 
 \end{array}$$

$$\mathbf{u} \in H(\nabla \times, \Omega), \quad h \in H^1(\Omega)$$

$$h\mathbf{u} \in H(\nabla \times, \Omega), \quad \mathbf{q} \in L^2(\Omega), \quad \frac{1}{2}\mathbf{u} \cdot \mathbf{u} \in H^1(\Omega)$$

$$\begin{cases} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle = -\langle \boldsymbol{\sigma}, \mathbf{q} \times (h\mathbf{u}) \rangle - \langle \boldsymbol{\sigma}, \nabla \left( \frac{1}{2} \mathbf{u} \cdot \mathbf{u} + gh \right) \rangle, \quad \forall \boldsymbol{\sigma} \in H(\nabla \times, \Omega) \\ \langle \theta, \frac{\partial h}{\partial t} \rangle = \underbrace{\langle \nabla \theta, h\mathbf{u} \rangle}, \quad \forall \theta \in H^1(\Omega) \end{cases}$$

Integration by parts

$$\begin{array}{ccccc}
 H^1(\Omega) & \xrightarrow{\nabla^\perp} & H(\nabla \cdot, \Omega) & \xrightarrow{\nabla \cdot} & L^2(\Omega) \\
 & \curvearrowleft \widetilde{\nabla} \times & & \curvearrowleft \widetilde{\nabla} & 
 \end{array}$$

$$\mathbf{u} \in H(\nabla \cdot, \Omega), \quad h \in L^2(\Omega)$$

$$h\mathbf{u} \in H(\nabla \cdot, \Omega), \quad \mathbf{q} \in H^1(\Omega), \quad \frac{1}{2}\mathbf{u} \cdot \mathbf{u} \in L^2(\Omega)$$

$$\overbrace{\begin{cases} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle = -\langle \boldsymbol{\sigma}, \mathbf{q} \times (h\mathbf{u}) \rangle + \langle \nabla \cdot \boldsymbol{\sigma}, \frac{1}{2} \mathbf{u} \cdot \mathbf{u} + gh \rangle, \quad \forall \boldsymbol{\sigma} \in H(\nabla \cdot, \Omega) \\ \langle \theta, \frac{\partial h}{\partial t} \rangle = -\langle \theta, \nabla \cdot (h\mathbf{u}) \rangle, \quad \forall \theta \in L^2(\Omega) \end{cases}}^{\text{Integration by parts}}$$

# Spatial discretization shallow waters

## Replicating the continuous structures

$$H^1(\Omega) \xrightarrow{\nabla} H(\nabla \times, \Omega) \xrightarrow{\nabla \times} L^2(\Omega)$$

$\curvearrowleft \widetilde{\nabla} \cdot$        $\curvearrowleft \widetilde{\nabla}^\perp$

$$\begin{aligned} \mathbf{u} &\in H(\nabla \times, \Omega), \quad h \in H^1(\Omega) \\ h\mathbf{u} &\in H(\nabla \times, \Omega), \quad \mathbf{q} \in L^2(\Omega), \quad \frac{1}{2}\mathbf{u} \cdot \mathbf{u} \in H^1(\Omega) \end{aligned}$$

$$H^1(\Omega) \xrightarrow{\nabla^\perp} H(\nabla \cdot, \Omega) \xrightarrow{\nabla \cdot} L^2(\Omega)$$

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Integration by parts

# Spatial discretization shallow waters

## Replicating the continuous structures

$$H^1(\Omega) \xrightarrow{\nabla} H(\nabla \times, \Omega) \xrightarrow{\nabla \times} L^2(\Omega)$$

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Integration by parts

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# Spatial discretization shallow waters

## Replicating the continuous structures

$$H^1(\Omega) \xrightarrow{\nabla} H(\nabla \times, \Omega) \xrightarrow{\nabla \times} L^2(\Omega)$$

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$$\begin{bmatrix} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle \\ \langle \theta, \frac{\partial h}{\partial t} \rangle \end{bmatrix} = \underbrace{\begin{bmatrix} -\langle \boldsymbol{\sigma}, \mathbf{q} \times \square \rangle & -\langle \boldsymbol{\sigma}, \nabla \square \rangle \\ -\langle \theta, \widetilde{\nabla} \cdot \square \rangle & 0 \end{bmatrix}}_{\mathbb{J}} \begin{bmatrix} \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \\ \frac{\delta \mathcal{H}}{\delta h} \end{bmatrix},$$

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Integration by parts

$$\begin{cases} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle = -\langle \boldsymbol{\sigma}, \mathbf{q} \times (h\mathbf{u}) \rangle + \langle \nabla \cdot \boldsymbol{\sigma}, \frac{1}{2} \mathbf{u} \cdot \mathbf{u} + gh \rangle, \quad \forall \boldsymbol{\sigma} \in H(\nabla \cdot, \Omega) \\ \langle \theta, \frac{\partial h}{\partial t} \rangle = -\langle \theta, \nabla \cdot (h\mathbf{u}) \rangle, \quad \forall \theta \in L^2(\Omega) \end{cases}$$

$$\begin{bmatrix} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle \\ \langle \theta, \frac{\partial h}{\partial t} \rangle \end{bmatrix} = \underbrace{\begin{bmatrix} -\langle \boldsymbol{\sigma}, \mathbf{q} \times \square \rangle & -\langle \boldsymbol{\sigma}, \widetilde{\nabla} \square \rangle \\ -\langle \theta, \nabla \cdot \square \rangle & 0 \end{bmatrix}}_{\mathbb{J}} \begin{bmatrix} \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \\ \frac{\delta \mathcal{H}}{\delta h} \end{bmatrix},$$

# Spatial discretization shallow waters

Replicating the continuous structures: de Rham complex

$$\begin{array}{ccccc} H^1(\Omega) & \xrightarrow{\nabla} & H(\nabla \times, \Omega) & \xrightarrow{\nabla \times} & L^2(\Omega) \\ & \curvearrowleft \widetilde{\nabla \cdot} & & \curvearrowleft \widetilde{\nabla}^\perp & \end{array}$$

$$\begin{array}{ccccc} H^1(\Omega) & \xrightarrow{\nabla^\perp} & H(\nabla \cdot, \Omega) & \xrightarrow{\nabla \cdot} & L^2(\Omega) \\ & \curvearrowleft \widetilde{\nabla \times} & & \curvearrowleft \widetilde{\nabla} & \end{array}$$

# Spatial discretization shallow waters

Replicating the continuous structures: de Rham complex

$$\begin{array}{ccccc} H^1(\Omega) & \xrightarrow{\nabla} & H(\nabla \times, \Omega) & \xrightarrow{\nabla \times} & L^2(\Omega) \\ & \swarrow \widetilde{\nabla} \cdot & & \nwarrow \widetilde{\nabla}^\perp & \\ \end{array}$$

$$\begin{array}{ccccc} H^1(\Omega) & \xrightarrow{\nabla^\perp} & H(\nabla \cdot, \Omega) & \xrightarrow{\nabla \cdot} & L^2(\Omega) \\ & \swarrow \widetilde{\nabla} \times & & \nwarrow \widetilde{\nabla} & \\ \end{array}$$

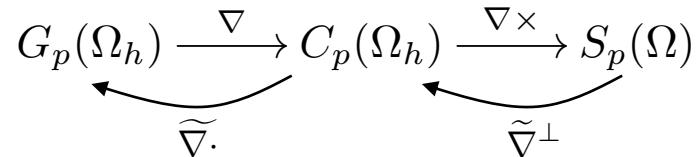
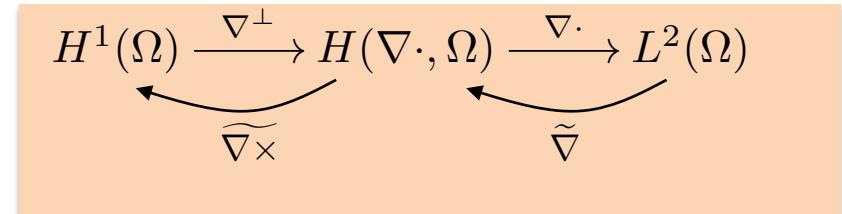
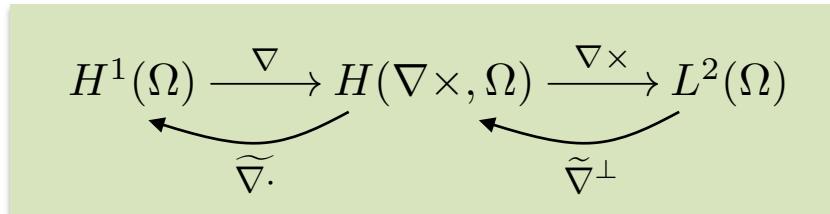
$$\begin{array}{ccccc} G_p(\Omega_h) & \xrightarrow{\nabla} & C_p(\Omega_h) & \xrightarrow{\nabla \times} & S_p(\Omega) \\ & \swarrow \widetilde{\nabla} \cdot & & \nwarrow \widetilde{\nabla}^\perp & \\ \end{array}$$

Discrete spaces  
constitute a de Rham  
complex

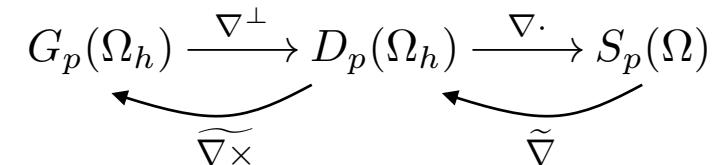
$$\begin{array}{ccccc} G_p(\Omega_h) & \xrightarrow{\nabla^\perp} & D_p(\Omega_h) & \xrightarrow{\nabla \cdot} & S_p(\Omega) \\ & \swarrow \widetilde{\nabla} \times & & \nwarrow \widetilde{\nabla} & \\ \end{array}$$

# Spatial discretization shallow waters

**Replicating the continuous structures: de Rham complex**



Discrete spaces  
constitute a de Rham  
complex



Quadrilaterals (and Hexahedra in 3D)

Tensor product spaces of polynomials of degree (e.g., mimetic spectral elements):

$$(p, p) \xrightarrow{\nabla} (p-1, p) \times (p, p-1) \xrightarrow{\nabla \times} (p-1, p-1)$$

$$(p, p) \xrightarrow{\nabla^\perp} (p, p-1) \times (p-1, p) \xrightarrow{\nabla \cdot} (p-1, p-1)$$

# Spatial discretization shallow waters

**Replicating the continuous structures: de Rham complex**

$$\begin{array}{ccccc} H^1(\Omega) & \xrightarrow{\nabla} & H(\nabla \times, \Omega) & \xrightarrow{\nabla \times} & L^2(\Omega) \\ & \curvearrowleft \widetilde{\nabla \cdot} & & \curvearrowleft \widetilde{\nabla}^\perp & \end{array}$$

$$\begin{array}{ccccc} G_p(\Omega_h) & \xrightarrow{\nabla} & C_p(\Omega_h) & \xrightarrow{\nabla \times} & S_p(\Omega) \\ & \curvearrowleft \widetilde{\nabla \cdot} & & \curvearrowleft \widetilde{\nabla}^\perp & \end{array}$$

Discrete spaces  
constitute a de Rham  
complex

$$\begin{array}{ccccc} H^1(\Omega) & \xrightarrow{\nabla^\perp} & H(\nabla \cdot, \Omega) & \xrightarrow{\nabla \cdot} & L^2(\Omega) \\ & \curvearrowleft \widetilde{\nabla \times} & & \curvearrowleft \widetilde{\nabla} & \end{array}$$

$$\begin{array}{ccccc} G_p(\Omega_h) & \xrightarrow{\nabla^\perp} & D_p(\Omega_h) & \xrightarrow{\nabla \cdot} & S_p(\Omega) \\ & \curvearrowleft \widetilde{\nabla \times} & & \curvearrowleft \widetilde{\nabla} & \end{array}$$

Quadrilaterals (and Hexahedra in 3D) (Firedrake nomenclature)

Tensor product spaces of polynomials of degree (e.g., mimetic spectral elements):

$$\text{CG}_p \xrightarrow{\nabla} \text{RTCE}_p \xrightarrow{\nabla \times} (\text{DQ L2})_{p-1}$$

$$\text{CG}_p \xrightarrow{\nabla^\perp} \text{RTCF}_p \xrightarrow{\nabla \cdot} (\text{DQ L2})_{p-1}$$

# Spatial discretization shallow waters

## Replicating the continuous structures: de Rham complex

$$\begin{array}{ccccc} H^1(\Omega) & \xrightarrow{\nabla} & H(\nabla \times, \Omega) & \xrightarrow{\nabla \times} & L^2(\Omega) \\ & \curvearrowleft \widetilde{\nabla \cdot} & & \curvearrowleft \widetilde{\nabla}^\perp & \end{array}$$

$$\begin{array}{ccccc} H^1(\Omega) & \xrightarrow{\nabla^\perp} & H(\nabla \cdot, \Omega) & \xrightarrow{\nabla \cdot} & L^2(\Omega) \\ & \curvearrowleft \widetilde{\nabla \times} & & \curvearrowleft \widetilde{\nabla} & \end{array}$$

$$\begin{array}{ccccc} G_p(\Omega_h) & \xrightarrow{\nabla} & C_p(\Omega_h) & \xrightarrow{\nabla \times} & S_p(\Omega) \\ & \curvearrowleft \widetilde{\nabla \cdot} & & \curvearrowleft \widetilde{\nabla}^\perp & \end{array}$$

Discrete spaces  
constitute a de Rham  
complex

$$\begin{array}{ccccc} G_p(\Omega_h) & \xrightarrow{\nabla^\perp} & D_p(\Omega_h) & \xrightarrow{\nabla \cdot} & S_p(\Omega) \\ & \curvearrowleft \widetilde{\nabla \times} & & \curvearrowleft \widetilde{\nabla} & \end{array}$$

## Quadrilaterals (and Hexahedra in 3D) (Firedrake nomenclature)

Tensor product spaces of polynomials of degree (e.g., mimetic spectral elements):

$$\text{CG}_p \xrightarrow{\nabla} \text{RTCE}_p \xrightarrow{\nabla \times} (\text{DQ L2})_{p-1}$$

$$\text{CG}_p \xrightarrow{\nabla^\perp} \text{RTCF}_p \xrightarrow{\nabla \cdot} (\text{DQ L2})_{p-1}$$

## Simplices

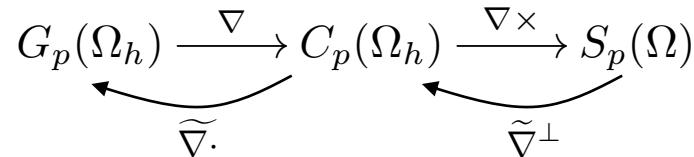
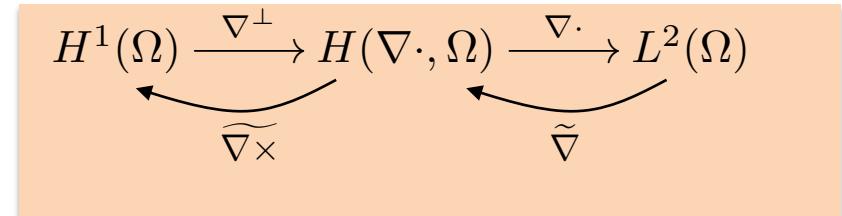
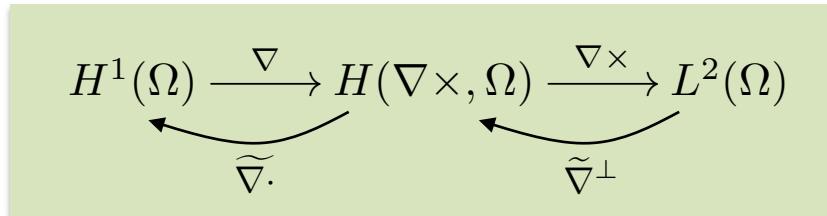
More complex choices but the idea is the same:

$$(p, p) \xrightarrow{\nabla} (p-1, p) \times (p, p-1) \xrightarrow{\nabla \times} (p-1, p-1)$$

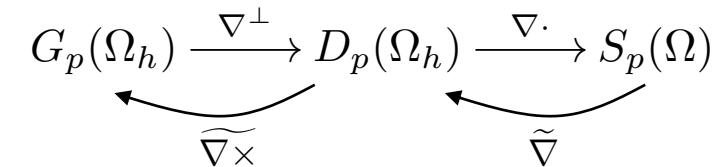
$$(p, p) \xrightarrow{\nabla^\perp} (p, p-1) \times (p-1, p) \xrightarrow{\nabla \cdot} (p-1, p-1)$$

# Spatial discretization shallow waters

**Replicating the continuous structures: de Rham complex**



Discrete spaces  
constitute a de Rham  
complex



Quadrilaterals (and Hexahedra in 3D) (Firedrake nomenclature)

Tensor product spaces of polynomials of degree (e.g., mimetic spectral elements):

$$\text{CG}_p \xrightarrow{\nabla} \text{RTCE}_p \xrightarrow{\nabla \times} (\text{DQ L2})_{p-1}$$

$$\text{CG}_p \xrightarrow{\nabla^\perp} \text{RTCF}_p \xrightarrow{\nabla \cdot} (\text{DQ L2})_{p-1}$$

Simplices (Firedrake nomenclature)

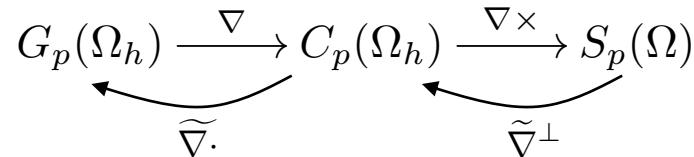
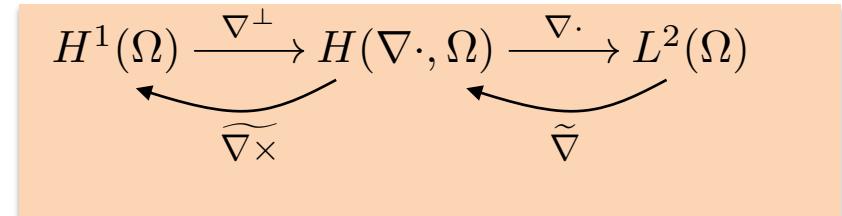
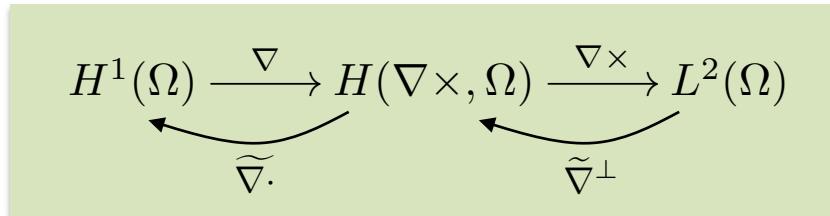
More complex choices but the idea is the same:

$$\text{CG}_p \xrightarrow{\nabla} \text{NED}_p \xrightarrow{\nabla \times} \text{DG}_{p-1}$$

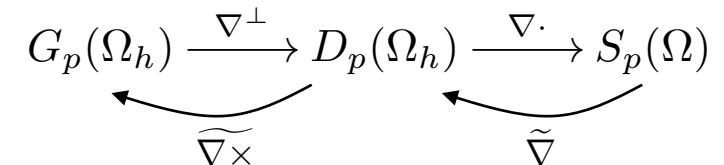
$$\text{CG}_p \xrightarrow{\nabla^\perp} \text{RT}_p \xrightarrow{\nabla \cdot} \text{DG}_{p-1}$$

# Spatial discretization shallow waters

Replicating the continuous structures: de Rham complex

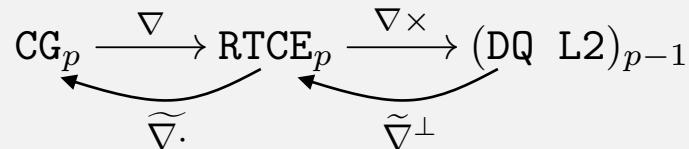


Discrete spaces  
constitute a de Rham  
complex

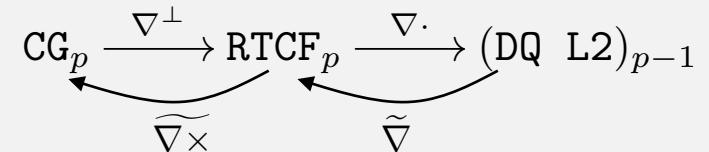


Quadrilaterals (and Hexahedra in 3D) (Firedrake nomenclature)

Tensor product spaces of polynomials of degree (e.g., mimetic spectral elements):

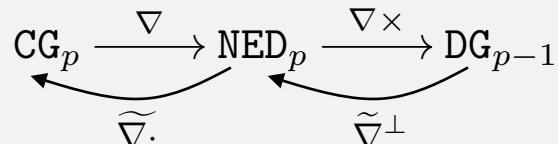


Integration by parts

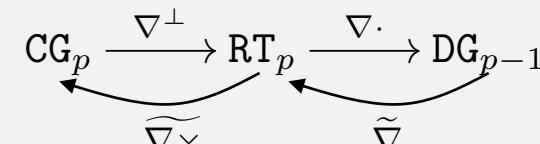


Simplices (Firedrake nomenclature)

More complex choices but the idea is the same:



Integration by parts



# Spatial discretization shallow waters

Replicating the continuous structures: de Rham complex

$$\begin{array}{ccccc} H^1(\Omega) & \xrightarrow{\nabla} & H(\nabla \times, \Omega) & \xrightarrow{\nabla \times} & L^2(\Omega) \\ & \curvearrowleft \widetilde{\nabla \cdot} & & \curvearrowleft \widetilde{\nabla}^\perp & \end{array}$$

$$\begin{array}{ccccc} H^1(\Omega) & \xrightarrow{\nabla^\perp} & H(\nabla \cdot, \Omega) & \xrightarrow{\nabla \cdot} & L^2(\Omega) \\ & \curvearrowleft \widetilde{\nabla \times} & & \curvearrowleft \widetilde{\nabla} & \end{array}$$

Continuous

$$\begin{aligned} \mathbf{u} &\in H(\nabla \times, \Omega), \quad h \in H^1(\Omega) \\ h\mathbf{u} &\in H(\nabla \times, \Omega), \quad \mathbf{q} \in L^2(\Omega), \quad \frac{1}{2}\mathbf{u} \cdot \mathbf{u} \in H^1(\Omega) \end{aligned}$$

$$\begin{aligned} \mathbf{u} &\in H(\nabla \cdot, \Omega), \quad h \in L^2(\Omega) \\ h\mathbf{u} &\in H(\nabla \cdot, \Omega), \quad \mathbf{q} \in H^1(\Omega), \quad \frac{1}{2}\mathbf{u} \cdot \mathbf{u} \in L^2(\Omega) \end{aligned}$$

# Spatial discretization shallow waters

**Replicating the continuous structures: de Rham complex**

$$H^1(\Omega) \xrightarrow{\nabla} H(\nabla \times, \Omega) \xrightarrow{\nabla \times} L^2(\Omega)$$

$\curvearrowleft \widetilde{\nabla} \cdot$        $\curvearrowleft \widetilde{\nabla}^\perp$

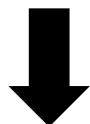
$$H^1(\Omega) \xrightarrow{\nabla^\perp} H(\nabla \cdot, \Omega) \xrightarrow{\nabla \cdot} L^2(\Omega)$$

$\curvearrowleft \widetilde{\nabla} \times$        $\curvearrowleft \widetilde{\nabla}$

Continuous

$$\begin{aligned} \mathbf{u} &\in H(\nabla \times, \Omega), \quad h \in H^1(\Omega) \\ h\mathbf{u} &\in H(\nabla \times, \Omega), \quad \mathbf{q} \in L^2(\Omega), \quad \frac{1}{2}\mathbf{u} \cdot \mathbf{u} \in H^1(\Omega) \end{aligned}$$

$$\begin{aligned} \mathbf{u} &\in H(\nabla \cdot, \Omega), \quad h \in L^2(\Omega) \\ h\mathbf{u} &\in H(\nabla \cdot, \Omega), \quad \mathbf{q} \in H^1(\Omega), \quad \frac{1}{2}\mathbf{u} \cdot \mathbf{u} \in L^2(\Omega) \end{aligned}$$



$$G_p(\Omega_h) \xrightarrow{\nabla} C_p(\Omega_h) \xrightarrow{\nabla \times} S_p(\Omega)$$

$\curvearrowleft \widetilde{\nabla} \cdot$        $\curvearrowleft \widetilde{\nabla}^\perp$

$$\begin{aligned} \mathbf{u}_h &\in C_p(\Omega_h), \quad h_h \in G_p(\Omega_h) \\ (h\mathbf{u})_h &\in C_p(\Omega_h), \quad \mathbf{q}_h \in S_p(\Omega_h), \quad \left(\frac{1}{2}\mathbf{u} \cdot \mathbf{u}\right)_h \in C_p(\Omega_h) \end{aligned}$$

Discrete

$$G_p(\Omega_h) \xrightarrow{\nabla^\perp} D_p(\Omega_h) \xrightarrow{\nabla \cdot} S_p(\Omega)$$

$\curvearrowleft \widetilde{\nabla} \times$        $\curvearrowleft \widetilde{\nabla}$

$$\begin{aligned} \mathbf{u}_h &\in D_p(\Omega_h), \quad h_h \in S_p(\Omega_h) \\ (h\mathbf{u})_h &\in D_p(\Omega_h), \quad \mathbf{q}_h \in G_p(\Omega_h), \quad \left(\frac{1}{2}\mathbf{u} \cdot \mathbf{u}\right)_p \in S_p(\Omega_h) \end{aligned}$$

# Spatial discretization shallow waters

Replicating the continuous structures: de Rham complex

$$H^1(\Omega) \xrightarrow{\nabla} H(\nabla \times, \Omega) \xrightarrow{\nabla \times} L^2(\Omega)$$

$\curvearrowleft \widetilde{\nabla} \cdot$        $\curvearrowleft \widetilde{\nabla}^\perp$

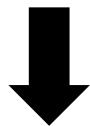
$$H^1(\Omega) \xrightarrow{\nabla^\perp} H(\nabla \cdot, \Omega) \xrightarrow{\nabla \cdot} L^2(\Omega)$$

$\curvearrowleft \widetilde{\nabla} \times$        $\curvearrowleft \widetilde{\nabla}$

Continuous

$$\mathbf{u} \in H(\nabla \times, \Omega), \quad h \in H^1(\Omega)$$

$$h\mathbf{u} \in H(\nabla \times, \Omega), \quad \mathbf{q} \in L^2(\Omega), \quad \frac{1}{2}\mathbf{u} \cdot \mathbf{u} \in H^1(\Omega)$$



$$G_p(\Omega_h) \xrightarrow{\nabla} C_p(\Omega_h) \xrightarrow{\nabla \times} S_p(\Omega)$$

$\curvearrowleft \widetilde{\nabla} \cdot$        $\curvearrowleft \widetilde{\nabla}^\perp$

$$G_p(\Omega_h) \xrightarrow{\nabla^\perp} D_p(\Omega_h) \xrightarrow{\nabla \cdot} S_p(\Omega)$$

$\curvearrowleft \widetilde{\nabla} \times$        $\curvearrowleft \widetilde{\nabla}$

Discrete

$$\mathbf{u}_h \in C_p(\Omega_h), \quad h_h \in G_p(\Omega_h)$$

$$(h\mathbf{u})_h \in C_p(\Omega_h), \quad \mathbf{q}_h \in S_p(\Omega_h), \quad \left(\frac{1}{2}\mathbf{u} \cdot \mathbf{u}\right)_h \in C_p(\Omega_h)$$

$$\mathbf{u}_h \in D_p(\Omega_h), \quad h_h \in S_p(\Omega_h)$$

$$(h\mathbf{u})_h \in D_p(\Omega_h), \quad \mathbf{q}_h \in G_p(\Omega_h), \quad \left(\frac{1}{2}\mathbf{u} \cdot \mathbf{u}\right)_p \in S_p(\Omega_h)$$

# Spatial discretization shallow waters

**Replicating the continuous structures: de Rham complex**

$$H^1(\Omega) \xrightarrow{\nabla} H(\nabla \times, \Omega) \xrightarrow{\nabla \times} L^2(\Omega)$$

$\curvearrowleft \widetilde{\nabla} \cdot$        $\curvearrowleft \widetilde{\nabla}^\perp$

Continuous

$$\begin{aligned} \mathbf{u} &\in H(\nabla \times, \Omega), \quad h \in H^1(\Omega) \\ h\mathbf{u} &\in H(\nabla \times, \Omega), \quad \mathbf{q} \in L^2(\Omega), \quad \frac{1}{2}\mathbf{u} \cdot \mathbf{u} \in H^1(\Omega) \end{aligned}$$



Focus on this!

$$H^1(\Omega) \xrightarrow{\nabla^\perp} H(\nabla \cdot, \Omega) \xrightarrow{\nabla \cdot} L^2(\Omega)$$

$\curvearrowleft \widetilde{\nabla} \times$        $\curvearrowleft \widetilde{\nabla}$

$$\begin{aligned} \mathbf{u} &\in H(\nabla \cdot, \Omega), \quad h \in L^2(\Omega) \\ h\mathbf{u} &\in H(\nabla \cdot, \Omega), \quad \mathbf{q} \in H^1(\Omega), \quad \frac{1}{2}\mathbf{u} \cdot \mathbf{u} \in L^2(\Omega) \end{aligned}$$



$$G_p(\Omega_h) \xrightarrow{\nabla} C_p(\Omega_h) \xrightarrow{\nabla \times} S_p(\Omega)$$

$\curvearrowleft \widetilde{\nabla} \cdot$        $\curvearrowleft \widetilde{\nabla}^\perp$

Discrete

$$\begin{aligned} \mathbf{u}_h &\in C_p(\Omega_h), \quad h_h \in G_p(\Omega_h) \\ (\mathbf{h}\mathbf{u})_h &\in C_p(\Omega_h), \quad \mathbf{q}_h \in S_p(\Omega_h), \quad \left(\frac{1}{2}\mathbf{u} \cdot \mathbf{u}\right)_h \in C_p(\Omega_h) \end{aligned}$$

$$G_p(\Omega_h) \xrightarrow{\nabla^\perp} D_p(\Omega_h) \xrightarrow{\nabla \cdot} S_p(\Omega)$$

$\curvearrowleft \widetilde{\nabla} \times$        $\curvearrowleft \widetilde{\nabla}$

$$\begin{aligned} \mathbf{u}_h &\in D_p(\Omega_h), \quad h_h \in S_p(\Omega_h) \\ (\mathbf{h}\mathbf{u})_h &\in D_p(\Omega_h), \quad \mathbf{q}_h \in G_p(\Omega_h), \quad \left(\frac{1}{2}\mathbf{u} \cdot \mathbf{u}\right)_p \in S_p(\Omega_h) \end{aligned}$$

# Spatial discretization shallow waters

Replicating the continuous structures: symplectic (tensor) operator

$$\begin{cases} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle = -\langle \boldsymbol{\sigma}, \mathbf{q} \times (h\mathbf{u}) \rangle + \langle \nabla \cdot \boldsymbol{\sigma}, \frac{1}{2} \mathbf{u} \cdot \mathbf{u} + gh \rangle, & \forall \boldsymbol{\sigma} \in H(\nabla \cdot, \Omega) \\ \langle \theta, \frac{\partial h}{\partial t} \rangle = -\langle \theta, \nabla \cdot (h\mathbf{u}) \rangle, & \forall \theta \in L^2(\Omega) \end{cases}$$

Integration by parts

$$G_p(\Omega_h) \xrightarrow{\nabla^\perp} D_p(\Omega_h) \xrightarrow{\nabla \cdot} S_p(\Omega)$$
$$\xleftarrow{\widetilde{\nabla} \times} \quad \quad \quad \xleftarrow{\widetilde{\nabla}}$$

$$\begin{aligned} \mathbf{u}_h &\in D_p(\Omega_h), & h_h &\in S_p(\Omega_h) \\ (\mathbf{h}\mathbf{u})_h &\in D_p(\Omega_h), & \mathbf{q}_h &\in G_p(\Omega_h), & \left(\frac{1}{2} \mathbf{u} \cdot \mathbf{u}\right)_p &\in S_p(\Omega_h) \end{aligned}$$

Focus on this formulation  
the steps are identical

# Spatial discretization shallow waters

Replicating the continuous structures: symplectic (tensor) operator

$$\begin{cases} \langle \boldsymbol{\sigma}_h, \frac{\partial \mathbf{u}_h}{\partial t} \rangle = -\langle \boldsymbol{\sigma}_h, \mathbf{q}_h \times (h\mathbf{u})_h \rangle + \langle \nabla \cdot \boldsymbol{\sigma}_h, \left( \frac{1}{2} \mathbf{u} \cdot \mathbf{u} \right)_h + gh_h \rangle, & \forall \boldsymbol{\sigma}_h \in D_p(\Omega_h) \\ \langle \theta_h, \frac{\partial h_h}{\partial t} \rangle = -\langle \theta_h, \nabla \cdot (h\mathbf{u})_h \rangle, & \forall \theta_h \in S_p(\Omega_h) \end{cases}$$

$$G_p(\Omega_h) \xrightarrow{\nabla^\perp} D_p(\Omega_h) \xrightarrow{\nabla \cdot} S_p(\Omega)$$
$$\text{---} \quad \text{---}$$
$$\widetilde{\nabla \times} \quad \widetilde{\nabla}$$

Miss definitions for these  
diagnostic fields

$$\mathbf{u}_h \in D_p(\Omega_h), \quad h_h \in S_p(\Omega_h)$$
$$(h\mathbf{u})_h \in D_p(\Omega_h), \quad \mathbf{q}_h \in G_p(\Omega_h), \quad \left( \frac{1}{2} \mathbf{u} \cdot \mathbf{u} \right)_p \in S_p(\Omega_h)$$

# Spatial discretization shallow waters

Replicating the continuous structures: symplectic (tensor) operator

$$\left\{ \begin{array}{l} \langle \boldsymbol{\sigma}_h, \frac{\partial \mathbf{u}_h}{\partial t} \rangle = -\langle \boldsymbol{\sigma}_h, \mathbf{q}_h \times \mathbf{F}_h \rangle + \langle \nabla \cdot \boldsymbol{\sigma}_h, K_h + gh_h \rangle, \quad \forall \boldsymbol{\sigma}_h \in D_p(\Omega_h) \\ \langle \theta_h, \frac{\partial h_h}{\partial t} \rangle = -\langle \theta_h, \nabla \cdot \mathbf{F}_h \rangle, \quad \forall \theta_h \in S_p(\Omega_h) \\ \langle \boldsymbol{\sigma}_h, \mathbf{F}_h \rangle = \langle \boldsymbol{\sigma}_h, h_h \mathbf{u}_h \rangle, \quad \forall \boldsymbol{\sigma}_h \in D_p(\Omega_h) \\ \langle \theta_h, K_h \rangle = \langle \theta_h, \frac{1}{2} \mathbf{u}_h \cdot \mathbf{u}_h \rangle, \quad \forall \theta_h \in S_p(\Omega_h) \\ \langle \boldsymbol{\xi}_h, h_h \mathbf{q}_h \rangle = \langle \nabla \times \boldsymbol{\xi}_h, \mathbf{u}_h \rangle, \quad \forall \boldsymbol{\xi}_h \in G_p(\Omega_h) \end{array} \right. \begin{array}{l} \text{Prognostic equations} \\ \\ \\ \\ \text{Diagnostic equations} \end{array}$$

$$G_p(\Omega_h) \xrightarrow{\nabla^\perp} D_p(\Omega_h) \xrightarrow{\nabla \cdot} S_p(\Omega) \\ \xleftarrow{\widetilde{\nabla} \times} \quad \quad \quad \xleftarrow{\widetilde{\nabla}}$$

$$\mathbf{u}_h \in D_p(\Omega_h), \quad h_h \in S_p(\Omega_h)$$

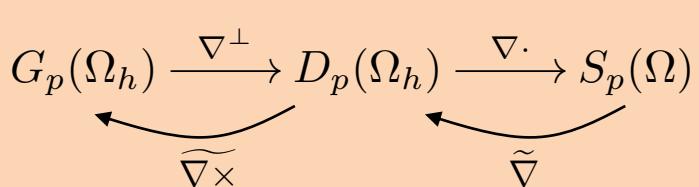
$$(h\mathbf{u})_h \in D_p(\Omega_h), \quad \mathbf{q}_h \in G_p(\Omega_h), \quad \left( \frac{1}{2} \mathbf{u} \cdot \mathbf{u} \right)_p \in S_p(\Omega_h)$$

# Spatial discretization shallow waters

## Replicating the continuous structures: symplectic (tensor) operator

$$\left\{ \begin{array}{l} \langle \boldsymbol{\sigma}_h, \frac{\partial \mathbf{u}_h}{\partial t} \rangle = -\langle \boldsymbol{\sigma}_h, \mathbf{q}_h \times \mathbf{F}_h \rangle + \langle \nabla \cdot \boldsymbol{\sigma}_h, K_h + gh_h \rangle, \quad \forall \boldsymbol{\sigma}_h \in D_p(\Omega_h) \\ \langle \theta_h, \frac{\partial h_h}{\partial t} \rangle = -\langle \theta_h, \nabla \cdot \mathbf{F}_h \rangle, \quad \forall \theta_h \in S_p(\Omega_h) \\ \langle \boldsymbol{\sigma}_h, \mathbf{F}_h \rangle = \langle \boldsymbol{\sigma}_h, h_h \mathbf{u}_h \rangle, \quad \forall \boldsymbol{\sigma}_h \in D_p(\Omega_h) \\ \langle \theta_h, K_h \rangle = \langle \theta_h, \frac{1}{2} \mathbf{u}_h \cdot \mathbf{u}_h \rangle, \quad \forall \theta_h \in S_p(\Omega_h) \\ \langle \boldsymbol{\xi}_h, h_h \mathbf{q}_h \rangle = \langle \nabla \times \boldsymbol{\xi}_h, \mathbf{u}_h \rangle, \quad \forall \boldsymbol{\xi}_h \in G_p(\Omega_h) \end{array} \right. \begin{array}{l} \text{Prognostic equations} \\ \\ \\ \\ \text{Diagnostic equations} \end{array}$$

Standard FEM procedure



$$G_p(\Omega_h) = \text{span} \{ \boldsymbol{\epsilon}_i^G(x, y) \}_{i=1}^{n_G}$$

$$D_p(\Omega_h) = \text{span} \{ \boldsymbol{\epsilon}_i^D(x, y) \}_{i=1}^{n_D}$$

$$S_p(\Omega_h) = \text{span} \{ \boldsymbol{\epsilon}_i^S(x, y) \}_{i=1}^{n_S}$$

$$\begin{aligned} \mathbf{u}_h &\in D_p(\Omega_h), \quad h_h \in S_p(\Omega_h) \\ (h\mathbf{u})_h &\in D_p(\Omega_h), \quad \mathbf{q}_h \in G_p(\Omega_h), \quad \left( \frac{1}{2} \mathbf{u} \cdot \mathbf{u} \right)_p \in S_p(\Omega_h) \end{aligned}$$

# Spatial discretization shallow waters

Replicating the continuous structures: symplectic (tensor) operator

$$\left\{ \begin{array}{l} \langle \boldsymbol{\sigma}_h, \frac{\partial \mathbf{u}_h}{\partial t} \rangle = -\langle \boldsymbol{\sigma}_h, \mathbf{q}_h \times \mathbf{F}_h \rangle + \langle \nabla \cdot \boldsymbol{\sigma}_h, K_h + gh_h \rangle, \quad \forall \boldsymbol{\sigma}_h \in D_p(\Omega_h) \\ \langle \theta_h, \frac{\partial h_h}{\partial t} \rangle = -\langle \theta_h, \nabla \cdot \mathbf{F}_h \rangle, \quad \forall \theta_h \in S_p(\Omega_h) \\ \langle \boldsymbol{\sigma}_h, \mathbf{F}_h \rangle = \langle \boldsymbol{\sigma}_h, h_h \mathbf{u}_h \rangle, \quad \forall \boldsymbol{\sigma}_h \in D_p(\Omega_h) \\ \langle \theta_h, K_h \rangle = \langle \theta_h, \frac{1}{2} \mathbf{u}_h \cdot \mathbf{u}_h \rangle, \quad \forall \theta_h \in S_p(\Omega_h) \\ \langle \boldsymbol{\xi}_h, h_h \mathbf{q}_h \rangle = \langle \nabla \times \boldsymbol{\xi}_h, \mathbf{u}_h \rangle, \quad \forall \boldsymbol{\xi}_h \in G_p(\Omega_h) \end{array} \right. \begin{array}{l} \text{Prognostic equations} \\ \\ \\ \\ \text{Diagnostic equations} \end{array}$$

$$G_p(\Omega_h) \xrightarrow{\nabla^\perp} D_p(\Omega_h) \xrightarrow{\nabla \cdot} S_p(\Omega) \\ \xleftarrow{\widetilde{\nabla} \times} \quad \quad \quad \xleftarrow{\widetilde{\nabla}}$$

$$\mathbf{u}_h \in D_p(\Omega_h), \quad h_h \in S_p(\Omega_h) \\ (h\mathbf{u})_h \in D_p(\Omega_h), \quad \mathbf{q}_h \in G_p(\Omega_h), \quad \left( \frac{1}{2} \mathbf{u} \cdot \mathbf{u} \right)_p \in S_p(\Omega_h)$$

$$G_p(\Omega_h) = \text{span} \left\{ \boldsymbol{\epsilon}_i^G(x, y) \right\}_{i=1}^{n_G} \\ \mathbf{q}_h = \sum_{i=1}^{n_G} q_i \boldsymbol{\epsilon}_i^G(x, y)$$

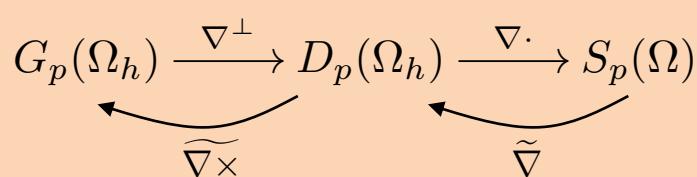
Standard FEM procedure

$D_p(\Omega_h) = \text{span} \left\{ \boldsymbol{\epsilon}_i^D(x, y) \right\}_{i=1}^{n_D}$	$S_p(\Omega_h) = \text{span} \left\{ \boldsymbol{\epsilon}_i^S(x, y) \right\}_{i=1}^{n_S}$
$\mathbf{u}_h = \sum_{i=1}^{n_D} u_i \boldsymbol{\epsilon}_i^D(x, y)$	$h_h = \sum_{i=1}^{n_S} h_i \boldsymbol{\epsilon}_i^S(x, y)$
$\mathbf{F}_h = \sum_{i=1}^{n_D} F_i \boldsymbol{\epsilon}_i^D(x, y)$	$K_h = \sum_{i=1}^{n_S} K_i \boldsymbol{\epsilon}_i^S(x, y)$

# Spatial discretization shallow waters

## Replicating the continuous structures: symplectic (tensor) operator

$$\left\{ \begin{array}{l} \sum_{j=1}^{n_D} \frac{du_j}{dt} \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^D \rangle = - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h \times \boldsymbol{\epsilon}_j^D \rangle + \sum_{j=1}^{n_S} (K_j + gh_j) \langle \nabla \cdot \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} \frac{dh_j}{dt} \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^D \rangle = - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_i^S, \nabla \cdot \boldsymbol{\epsilon}_j^D \rangle, \quad i = 1, \dots, n_S \\ \sum_{i=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^D \rangle = \langle \boldsymbol{\epsilon}_i^D, h_h \mathbf{u}_h \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} K_j \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^S \rangle = \langle \boldsymbol{\epsilon}_i^S, \frac{1}{2} \mathbf{u}_h \cdot \mathbf{u}_h \rangle, \quad i = 1, \dots, n_S \\ \sum_{j=1}^{n_G} q_j \langle \boldsymbol{\epsilon}_i^G, h_h \boldsymbol{\epsilon}_j^G \rangle = \langle \nabla \times \boldsymbol{\epsilon}_i^G, \mathbf{u}_h \rangle, \quad i = 1, \dots, n_G \end{array} \right. \quad \left. \begin{array}{l} \text{Prognostic equations} \\ \text{Diagnostic equations} \end{array} \right\}$$



$$\begin{aligned} \mathbf{u}_h &\in D_p(\Omega_h), & h_h &\in S_p(\Omega_h) \\ (\mathbf{h}\mathbf{u})_h &\in D_p(\Omega_h), & \mathbf{q}_h &\in G_p(\Omega_h), & \left(\frac{1}{2} \mathbf{u} \cdot \mathbf{u}\right)_p &\in S_p(\Omega_h) \end{aligned}$$

$$G_p(\Omega_h) = \text{span} \left\{ \boldsymbol{\epsilon}_i^G(x, y) \right\}_{i=1}^{n_G}$$

$$\mathbf{q}_h = \sum_{i=1}^{n_G} q_i \boldsymbol{\epsilon}_i^G(x, y)$$

$$D_p(\Omega_h) = \text{span} \left\{ \boldsymbol{\epsilon}_i^D(x, y) \right\}_{i=1}^{n_D}$$

$$\mathbf{u}_h = \sum_{i=1}^{n_D} u_i \boldsymbol{\epsilon}_i^D(x, y)$$

$$\mathbf{F}_h = \sum_{i=1}^{n_D} F_i \boldsymbol{\epsilon}_i^D(x, y)$$

$$S_p(\Omega_h) = \text{span} \left\{ \boldsymbol{\epsilon}_i^S(x, y) \right\}_{i=1}^{n_S}$$

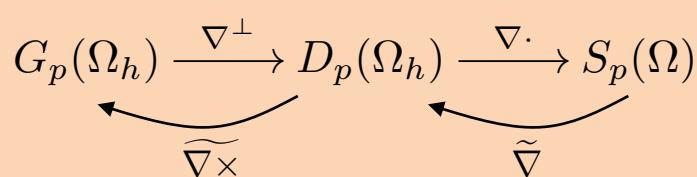
$$h_h = \sum_{i=1}^{n_S} h_i \boldsymbol{\epsilon}_i^S(x, y)$$

$$K_h = \sum_{i=1}^{n_S} K_i \boldsymbol{\epsilon}_i^S(x, y)$$

# Spatial discretization shallow waters

Replicating the continuous structures: symplectic (tensor) operator

$$\left\{ \begin{array}{l} \sum_{j=1}^{n_D} \frac{du_j}{dt} \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^D \rangle = - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h \times \boldsymbol{\epsilon}_j^D \rangle + \sum_{j=1}^{n_S} (K_j + gh_j) \langle \nabla \cdot \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} \frac{dh_j}{dt} \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^D \rangle = - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_i^S, \nabla \cdot \boldsymbol{\epsilon}_j^D \rangle, \quad i = 1, \dots, n_S \\ \sum_{i=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^D \rangle = \langle \boldsymbol{\epsilon}_i^D, h_h \mathbf{u}_h \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} K_j \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^S \rangle = \langle \boldsymbol{\epsilon}_i^S, \frac{1}{2} \mathbf{u}_h \cdot \mathbf{u}_h \rangle, \quad i = 1, \dots, n_S \\ \sum_{j=1}^{n_G} q_j \langle \boldsymbol{\epsilon}_i^G, h_h \boldsymbol{\epsilon}_j^G \rangle = \langle \nabla \times \boldsymbol{\epsilon}_i^G, \mathbf{u}_h \rangle, \quad i = 1, \dots, n_G \end{array} \right. \quad \left. \begin{array}{l} \text{Prognostic equations} \\ \\ \\ \\ \text{Diagnostic equations} \end{array} \right\}$$



$$\begin{aligned} \mathbf{u}_h &\in D_p(\Omega_h), & h_h &\in S_p(\Omega_h) \\ (\mathbf{h}\mathbf{u})_h &\in D_p(\Omega_h), & \mathbf{q}_h &\in G_p(\Omega_h), & \left(\frac{1}{2} \mathbf{u} \cdot \mathbf{u}\right)_p &\in S_p(\Omega_h) \end{aligned}$$

$$G_p(\Omega_h) = \text{span} \left\{ \boldsymbol{\epsilon}_i^G(x, y) \right\}_{i=1}^{n_G}$$

$$\mathbf{q}_h = \sum_{i=1}^{n_G} q_i \boldsymbol{\epsilon}_i^G(x, y)$$

$$D_p(\Omega_h) = \text{span} \left\{ \boldsymbol{\epsilon}_i^D(x, y) \right\}_{i=1}^{n_D}$$

$$\mathbf{u}_h = \sum_{i=1}^{n_D} u_i \boldsymbol{\epsilon}_i^D(x, y)$$

$$\mathbf{F}_h = \sum_{i=1}^{n_D} F_i \boldsymbol{\epsilon}_i^D(x, y)$$

$$S_p(\Omega_h) = \text{span} \left\{ \boldsymbol{\epsilon}_i^S(x, y) \right\}_{i=1}^{n_S}$$

$$h_h = \sum_{i=1}^{n_S} h_i \boldsymbol{\epsilon}_i^S(x, y)$$

$$K_h = \sum_{i=1}^{n_S} K_i \boldsymbol{\epsilon}_i^S(x, y)$$

# Spatial discretization shallow waters

Replicating the continuous structures: symplectic (tensor) operator

$$\left. \begin{aligned} \sum_{j=1}^{n_D} \frac{du_j}{dt} \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h \times \boldsymbol{\epsilon}_j^D \rangle + \sum_{j=1}^{n_S} (K_j + gh_j) \langle \nabla \cdot \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} \frac{dh_j}{dt} \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_i^S, \nabla \cdot \boldsymbol{\epsilon}_j^D \rangle, \end{aligned} \right\} \quad i = 1, \dots, n_S$$

*Prognostic equations*

↓

$$\begin{bmatrix} \langle \boldsymbol{\epsilon}_j^D, \frac{\partial \mathbf{u}_h}{\partial t} \rangle \\ \langle \boldsymbol{\epsilon}_j^S, \frac{\partial h_h}{\partial t} \rangle \end{bmatrix} = \underbrace{\begin{bmatrix} -\langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h \times \square \rangle & -\langle \boldsymbol{\epsilon}_j^D, \tilde{\nabla} \square \rangle \\ -\langle \boldsymbol{\epsilon}_j^S, \nabla \cdot \square \rangle & 0 \end{bmatrix}}_{\mathbb{J}_h} \begin{bmatrix} \mathbf{F}_h \\ K_h + gh_h \end{bmatrix}, \quad \text{Discrete}$$

# Spatial discretization shallow waters

Replicating the continuous structures: symplectic (tensor) operator

$$\begin{aligned} \sum_{j=1}^{n_D} \frac{du_j}{dt} \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h \times \boldsymbol{\epsilon}_j^D \rangle + \sum_{j=1}^{n_S} (K_j + gh_j) \langle \nabla \cdot \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} \frac{dh_j}{dt} \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_i^S, \nabla \cdot \boldsymbol{\epsilon}_j^D \rangle, \quad i = 1, \dots, n_S \end{aligned} \quad \boxed{\text{Prognostic equations}}$$

$$\begin{bmatrix} \langle \boldsymbol{\epsilon}_j^D, \frac{\partial \mathbf{u}_h}{\partial t} \rangle \\ \langle \boldsymbol{\epsilon}_j^S, \frac{\partial h_h}{\partial t} \rangle \end{bmatrix} = \underbrace{\begin{bmatrix} -\langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h \times \square \rangle & -\langle \boldsymbol{\epsilon}_j^D, \tilde{\nabla} \square \rangle \\ -\langle \boldsymbol{\epsilon}_j^S, \nabla \cdot \square \rangle & 0 \end{bmatrix}}_{\mathbb{J}_h} \begin{bmatrix} \mathbf{F}_h \\ K_h + gh_h \end{bmatrix},$$

Discrete

Continuous

$$\begin{bmatrix} \langle \boldsymbol{\sigma}, \frac{\partial \mathbf{u}}{\partial t} \rangle \\ \langle \theta, \frac{\partial h}{\partial t} \rangle \end{bmatrix} = \underbrace{\begin{bmatrix} -\langle \boldsymbol{\sigma}, \mathbf{q} \times \square \rangle & -\langle \boldsymbol{\sigma}, \tilde{\nabla} \square \rangle \\ -\langle \theta, \nabla \cdot \square \rangle & 0 \end{bmatrix}}_{\mathbb{J}} \begin{bmatrix} \frac{\delta \mathcal{H}}{\delta \mathbf{u}} \\ \frac{\delta \mathcal{H}}{\delta h} \end{bmatrix},$$

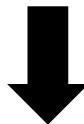
The same structure but at the discrete level

# Spatial discretization shallow waters

Replicating the continuous structures: Semi-discrete energy conservation

$$\left. \begin{aligned} \sum_{j=1}^{n_D} \frac{du_j}{dt} \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h \times \boldsymbol{\epsilon}_j^D \rangle + \sum_{j=1}^{n_S} (K_j + gh_j) \langle \nabla \cdot \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} \frac{dh_j}{dt} \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_i^S, \nabla \cdot \boldsymbol{\epsilon}_j^D \rangle, \end{aligned} \right\} i = 1, \dots, n_S$$

*Prognostic equations*



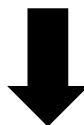
$$\begin{bmatrix} \langle \boldsymbol{\epsilon}_j^D, \frac{\partial \mathbf{u}_h}{\partial t} \rangle \\ \langle \boldsymbol{\epsilon}_j^S, \frac{\partial h_h}{\partial t} \rangle \end{bmatrix} = \underbrace{\begin{bmatrix} -\langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h \times \square \rangle & -\langle \boldsymbol{\epsilon}_j^D, \tilde{\nabla} \square \rangle \\ -\langle \boldsymbol{\epsilon}_j^S, \nabla \cdot \square \rangle & 0 \end{bmatrix}}_{\mathbb{J}_h} \begin{bmatrix} \mathbf{F}_h \\ K_h + gh_h \end{bmatrix},$$

# Spatial discretization shallow waters

Replicating the continuous structures: Semi-discrete energy conservation

$$\left. \begin{aligned} \sum_{j=1}^{n_D} \frac{du_j}{dt} \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h \times \boldsymbol{\epsilon}_j^D \rangle + \sum_{j=1}^{n_S} (K_j + gh_j) \langle \nabla \cdot \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} \frac{dh_j}{dt} \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_i^S, \nabla \cdot \boldsymbol{\epsilon}_j^D \rangle, \end{aligned} \right\} \quad i = 1, \dots, n_S$$

*Prognostic equations*



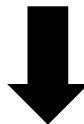
$$\underbrace{\begin{bmatrix} \langle \boldsymbol{\epsilon}_j^D, \boldsymbol{\epsilon}_i^D \rangle & 0 \\ 0 & \langle \boldsymbol{\epsilon}_j^S, \boldsymbol{\epsilon}_i^S \rangle \end{bmatrix}}_{\mathbb{M}_h} \underbrace{\begin{bmatrix} \frac{du_i}{dt} \\ \frac{dh_i}{dt} \end{bmatrix}}_{\mathbb{J}_h} = \underbrace{\begin{bmatrix} -\langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h \times \boldsymbol{\epsilon}_i^D \rangle & -\langle \boldsymbol{\epsilon}_j^D, \tilde{\nabla} \boldsymbol{\epsilon}_i^S \rangle \\ -\langle \boldsymbol{\epsilon}_j^S, \nabla \cdot \boldsymbol{\epsilon}_i^D \rangle & 0 \end{bmatrix}}_{\mathbf{F}_i} \begin{bmatrix} \mathbf{F}_i \\ K_i + gh_i \end{bmatrix},$$

# Spatial discretization shallow waters

**Replicating the continuous structures: Semi-discrete energy conservation**

$$\left. \begin{aligned} \sum_{j=1}^{n_D} \frac{du_j}{dt} \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h \times \boldsymbol{\epsilon}_j^D \rangle + \sum_{j=1}^{n_S} (K_j + gh_j) \langle \nabla \cdot \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} \frac{dh_j}{dt} \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_i^S, \nabla \cdot \boldsymbol{\epsilon}_j^D \rangle, \end{aligned} \right\} \quad i = 1, \dots, n_S$$

*Prognostic equations*



$$\underbrace{\begin{bmatrix} \langle \boldsymbol{\epsilon}_j^D, \boldsymbol{\epsilon}_i^D \rangle & 0 \\ 0 & \langle \boldsymbol{\epsilon}_j^S, \boldsymbol{\epsilon}_i^S \rangle \end{bmatrix}}_{\mathbb{M}_h} \underbrace{\begin{bmatrix} \frac{du_i}{dt} \\ \frac{dh_i}{dt} \end{bmatrix}}_{\mathbb{J}_h} = \underbrace{\begin{bmatrix} -\langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h \times \boldsymbol{\epsilon}_i^D \rangle & -\langle \boldsymbol{\epsilon}_j^D, \tilde{\nabla} \boldsymbol{\epsilon}_i^S \rangle \\ -\langle \boldsymbol{\epsilon}_j^S, \nabla \cdot \boldsymbol{\epsilon}_i^D \rangle & 0 \end{bmatrix}}_{\mathcal{F}} \begin{bmatrix} \mathbf{F}_i \\ K_i + gh_i \end{bmatrix},$$

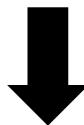
$$\mathcal{H}[\mathbf{u}, h] := \int_{\Omega} \left( \frac{1}{2} h \mathbf{u} \cdot \mathbf{u} + \frac{1}{2} g h^2 \right) d\Omega$$

# Spatial discretization shallow waters

**Replicating the continuous structures: Semi-discrete energy conservation**

$$\left. \begin{aligned} \sum_{j=1}^{n_D} \frac{du_j}{dt} \langle \epsilon_i^D, \epsilon_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \epsilon_j^D, \mathbf{q}_h \times \epsilon_j^D \rangle + \sum_{j=1}^{n_S} (K_j + gh_j) \langle \nabla \cdot \epsilon_i^D, \epsilon_j^S \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} \frac{dh_j}{dt} \langle \epsilon_i^S, \epsilon_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \epsilon_i^S, \nabla \cdot \epsilon_j^D \rangle, \end{aligned} \right\} \quad i = 1, \dots, n_S$$

*Prognostic equations*



$$\underbrace{\begin{bmatrix} \langle \epsilon_j^D, \epsilon_i^D \rangle & 0 \\ 0 & \langle \epsilon_j^S, \epsilon_i^S \rangle \end{bmatrix}}_{\mathbb{M}_h} \underbrace{\begin{bmatrix} \frac{du_i}{dt} \\ \frac{dh_i}{dt} \end{bmatrix}}_{\mathbb{J}_h} = \underbrace{\begin{bmatrix} -\langle \epsilon_j^D, \mathbf{q}_h \times \epsilon_i^D \rangle & -\langle \epsilon_j^D, \tilde{\nabla} \epsilon_i^S \rangle \\ -\langle \epsilon_j^S, \nabla \cdot \epsilon_i^D \rangle & 0 \end{bmatrix}}_{\mathcal{F}_h} \begin{bmatrix} \mathbf{F}_i \\ K_i + gh_i \end{bmatrix},$$

$$\frac{d\mathcal{H}}{dt}[\mathbf{u}_h, h_h] := \int_{\Omega} \underbrace{(h\mathbf{u})_h}_{\mathbf{F}_h} \cdot \frac{d\mathbf{u}_h}{dt} d\Omega + \int_{\Omega} \underbrace{\frac{dh_h}{dt} \left( \frac{1}{2} \mathbf{u} \cdot \mathbf{u} \right)_h}_{K_h} d\Omega + \int_{\Omega} \frac{1}{2} gh_h \frac{dh_h}{dt} d\Omega$$

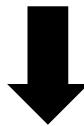
$$\mathcal{H}[\mathbf{u}, h] := \int_{\Omega} \left( \frac{1}{2} h \mathbf{u} \cdot \mathbf{u} + \frac{1}{2} gh^2 \right) d\Omega$$

# Spatial discretization shallow waters

**Replicating the continuous structures: Semi-discrete energy conservation**

$$\left. \begin{aligned} \sum_{j=1}^{n_D} \frac{du_j}{dt} \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h \times \boldsymbol{\epsilon}_j^D \rangle + \sum_{j=1}^{n_S} (K_j + gh_j) \langle \nabla \cdot \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} \frac{dh_j}{dt} \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_i^S, \nabla \cdot \boldsymbol{\epsilon}_j^D \rangle, \end{aligned} \right\} \quad i = 1, \dots, n_S$$

*Prognostic equations*



$$\underbrace{\begin{bmatrix} \langle \boldsymbol{\epsilon}_j^D, \boldsymbol{\epsilon}_i^D \rangle & 0 \\ 0 & \langle \boldsymbol{\epsilon}_j^S, \boldsymbol{\epsilon}_i^S \rangle \end{bmatrix}}_{\mathbb{M}_h} \underbrace{\begin{bmatrix} \frac{du_i}{dt} \\ \frac{dh_i}{dt} \end{bmatrix}}_{\mathbb{J}_h} = \underbrace{\begin{bmatrix} -\langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h \times \boldsymbol{\epsilon}_i^D \rangle & -\langle \boldsymbol{\epsilon}_j^D, \tilde{\nabla} \boldsymbol{\epsilon}_i^S \rangle \\ -\langle \boldsymbol{\epsilon}_j^S, \nabla \cdot \boldsymbol{\epsilon}_i^D \rangle & 0 \end{bmatrix}}_{\mathcal{F}} \begin{bmatrix} \mathbf{F}_i \\ K_i + gh_i \end{bmatrix},$$

$$\frac{d\mathcal{H}}{dt}[\mathbf{u}_h, h_h] := \int_{\Omega} \mathbf{F}_h \cdot \frac{d\mathbf{u}_h}{dt} d\Omega + \int_{\Omega} \left( K_h + \frac{1}{2}gh_h \right) \frac{dh_h}{dt} d\Omega$$



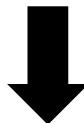
$$\mathcal{H}[\mathbf{u}, h] := \int_{\Omega} \left( \frac{1}{2}h\mathbf{u} \cdot \mathbf{u} + \frac{1}{2}gh^2 \right) d\Omega$$

# Spatial discretization shallow waters

**Replicating the continuous structures: Semi-discrete energy conservation**

$$\left. \begin{aligned} \sum_{j=1}^{n_D} \frac{du_j}{dt} \langle \epsilon_i^D, \epsilon_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \epsilon_j^D, \mathbf{q}_h \times \epsilon_j^D \rangle + \sum_{j=1}^{n_S} (K_j + gh_j) \langle \nabla \cdot \epsilon_i^D, \epsilon_j^S \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} \frac{dh_j}{dt} \langle \epsilon_i^S, \epsilon_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \epsilon_i^S, \nabla \cdot \epsilon_j^D \rangle, \end{aligned} \right\} \quad i = 1, \dots, n_S$$

*Prognostic equations*



$$\left[ \begin{array}{cc} F_i & K_i + gh_i \end{array} \right] \underbrace{\begin{bmatrix} \langle \epsilon_j^D, \epsilon_i^D \rangle & 0 \\ 0 & \langle \epsilon_j^S, \epsilon_i^S \rangle \end{bmatrix}}_{\mathbb{M}_h} \begin{bmatrix} \frac{du_i}{dt} \\ \frac{dh_i}{dt} \end{bmatrix} = \left[ \begin{array}{cc} F_i & K_i + gh_i \end{array} \right] \underbrace{\begin{bmatrix} -\langle \epsilon_j^D, \mathbf{q}_h \times \epsilon_i^D \rangle & -\langle \epsilon_j^D, \tilde{\nabla} \epsilon_i^S \rangle \\ -\langle \epsilon_j^S, \nabla \cdot \epsilon_i^D \rangle & 0 \end{bmatrix}}_{\mathbb{J}_h} \begin{bmatrix} F_i \\ K_i + gh_i \end{bmatrix}$$



$$\frac{d\mathcal{H}}{dt}[\mathbf{u}_h, h_h] := \int_{\Omega} \mathbf{F}_h \cdot \frac{d\mathbf{u}_h}{dt} d\Omega + \int_{\Omega} \left( K_h + \frac{1}{2}gh_h \right) \frac{dh_h}{dt} d\Omega$$



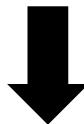
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$\mathbb{M}_h$

$\mathbb{J}_h$

From the skew-symmetry



$$\frac{d\mathcal{H}}{dt}[\mathbf{u}_h, h_h] := \int_{\Omega} \mathbf{F}_h \cdot \frac{d\mathbf{u}_h}{dt} d\Omega + \int_{\Omega} \left( K_h + \frac{1}{2}gh_h \right) \frac{dh_h}{dt} d\Omega$$



$$\mathcal{H}[\mathbf{u}, h] := \int_{\Omega} \left( \frac{1}{2}hu \cdot \mathbf{u} + \frac{1}{2}gh^2 \right) d\Omega$$

# Spatial discretization shallow waters

**How does this compare to Arakawa and Lamb?**

# Spatial discretization shallow waters

How does this compare to Arakawa and Lamb?

Arakawa and Lamb

$$\frac{\partial h}{\partial t} + \nabla \cdot \mathbf{F} = 0$$

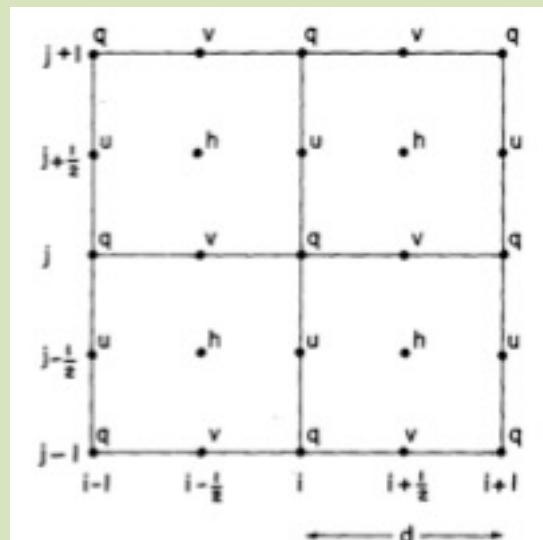
$$\frac{\partial \mathbf{u}}{\partial t} + q \mathbf{e}_z \times \mathbf{F} + \nabla (K + hg) = 0$$

$$K := \frac{1}{2} \mathbf{u} \cdot \mathbf{u}$$

$$q := \frac{\omega}{h}$$

$$\omega := \mathbf{e}_z \cdot \nabla \times \mathbf{u}$$

$$\mathbf{F} := hu$$

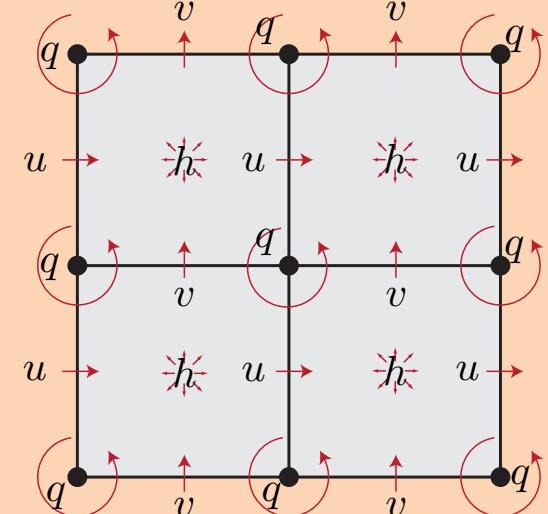


e.g., FEM

Hamiltonian formulation + discrete structure preserving

$$\begin{cases} \langle \boldsymbol{\sigma}_h, \frac{\partial \mathbf{u}_h}{\partial t} \rangle = -\langle \boldsymbol{\sigma}_h, \mathbf{q}_h \times \mathbf{F}_h \rangle + \langle \nabla \cdot \boldsymbol{\sigma}_h, K_h + gh_h \rangle, & \forall \boldsymbol{\sigma}_h \in D_p(\Omega_h) \\ \langle \theta_h, \frac{\partial h_h}{\partial t} \rangle = -\langle \theta_h, \nabla \cdot \mathbf{F}_h \rangle, & \forall \theta_h \in S_p(\Omega_h) \\ \langle \boldsymbol{\sigma}_h, \mathbf{F}_h \rangle = \langle \boldsymbol{\sigma}_h, h_h \mathbf{u}_h \rangle, & \forall \boldsymbol{\sigma}_h \in D_p(\Omega_h) \\ \langle \theta_h, K_h \rangle = \langle \theta_h, \frac{1}{2} \mathbf{u}_h \cdot \mathbf{u}_h \rangle, & \forall \theta_h \in S_p(\Omega_h) \\ \langle \boldsymbol{\xi}_h, h_h \mathbf{q}_h \rangle = \langle \nabla \times \boldsymbol{\xi}_h, \mathbf{u}_h \rangle, & \forall \boldsymbol{\xi}_h \in G_p(\Omega_h) \end{cases}$$

Lowest order  
p = 1



# Spatial discretization shallow waters

How does this compare to Arakawa and Lamb?

Arakawa and Lamb

$$\frac{\partial h}{\partial t} + \nabla \cdot \mathbf{F} = 0$$

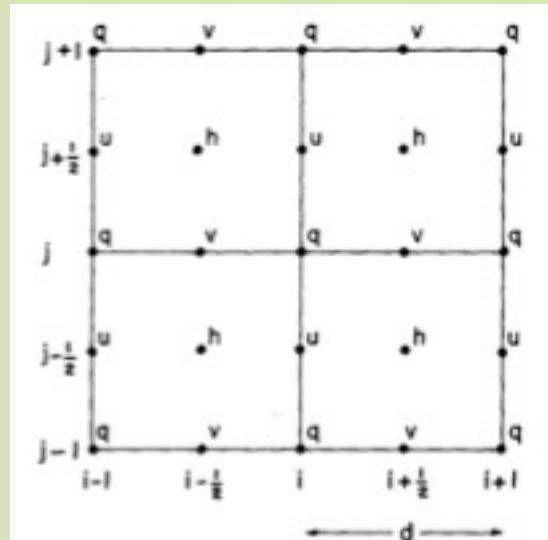
$$\frac{\partial \mathbf{u}}{\partial t} + q \mathbf{e}_z \times \mathbf{F} + \nabla (K + hg) = 0 \quad \text{All pointwise values}$$

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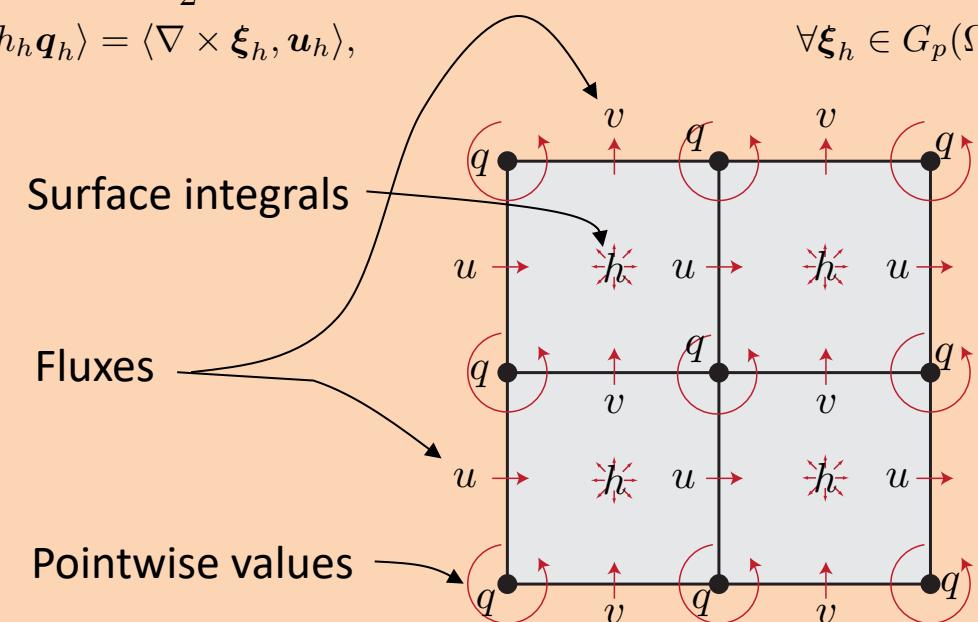
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# Spatial discretization shallow waters

How does this compare to Arakawa and Lamb?

Arakawa and Lamb

$$\frac{\partial h}{\partial t} + \nabla \cdot \mathbf{F} = 0$$

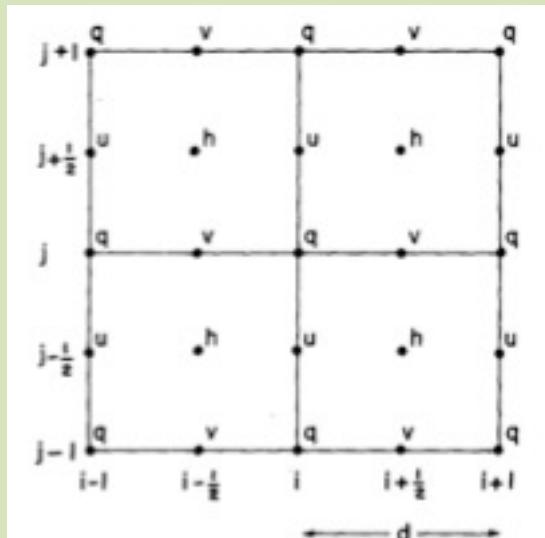
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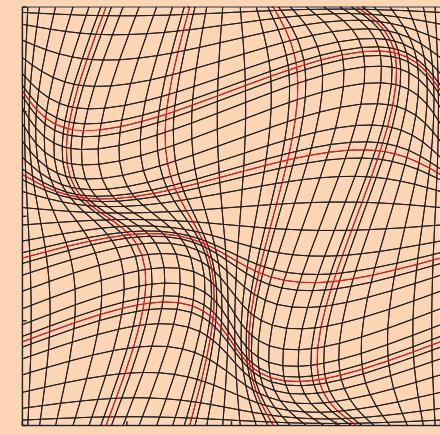
$$\mathbf{F} := hu$$



e.g., FEM  
Hamiltonian formulation + discrete structure preserving

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Directly obtain a high order (arbitrary p) approximation



4x4 elements of degree 7

# Spatial discretization shallow waters

How does this compare to Arakawa and Lamb?

Arakawa and Lamb

$$\frac{\partial h}{\partial t} + \nabla \cdot \mathbf{F} = 0$$

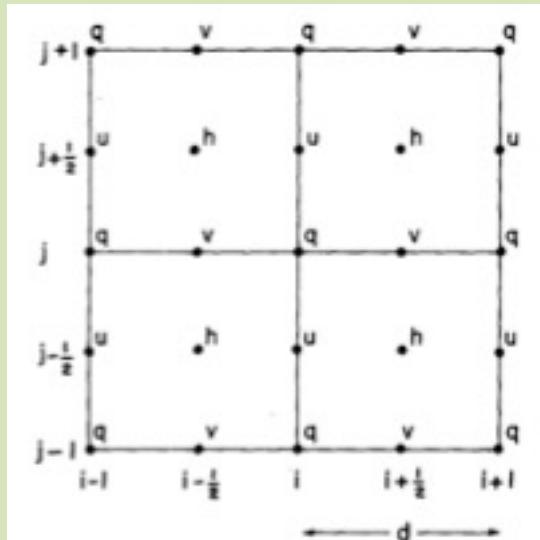
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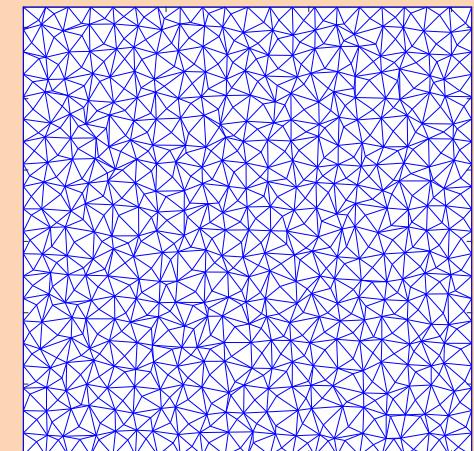


e.g., FEM

Hamiltonian formulation + discrete structure preserving

$$\begin{cases} \langle \boldsymbol{\sigma}_h, \frac{\partial \mathbf{u}_h}{\partial t} \rangle = -\langle \boldsymbol{\sigma}_h, \mathbf{q}_h \times \mathbf{F}_h \rangle + \langle \nabla \cdot \boldsymbol{\sigma}_h, K_h + gh_h \rangle, & \forall \boldsymbol{\sigma}_h \in D_p(\Omega_h) \\ \langle \theta_h, \frac{\partial h_h}{\partial t} \rangle = -\langle \theta_h, \nabla \cdot \mathbf{F}_h \rangle, & \forall \theta_h \in S_p(\Omega_h) \\ \langle \boldsymbol{\sigma}_h, \mathbf{F}_h \rangle = \langle \boldsymbol{\sigma}_h, h_h \mathbf{u}_h \rangle, & \forall \boldsymbol{\sigma}_h \in D_p(\Omega_h) \\ \langle \theta_h, K_h \rangle = \langle \theta_h, \frac{1}{2} \mathbf{u}_h \cdot \mathbf{u}_h \rangle, & \forall \theta_h \in S_p(\Omega_h) \\ \langle \boldsymbol{\xi}_h, h_h \mathbf{q}_h \rangle = \langle \nabla \times \boldsymbol{\xi}_h, \mathbf{u}_h \rangle, & \forall \boldsymbol{\xi}_h \in G_p(\Omega_h) \end{cases}$$

Use either  
structured or  
unstructured grids



# Spatial discretization shallow waters

## Key take-aways

1. Spatial discretization follows directly from the continuous weak form and the discrete de Rham complex.
2. Arbitrary order approximation on structured and unstructured grids.
3. Prognostic variables are directly represented by their discrete counterparts.
4. Diagnostic variables (typically nonlinear combination of the prognostic ones) need to be explicitly constructed by introducing additional unknown fields.
5. Obtain semi-discrete conservation properties.

# Spatial discretization shallow waters

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**How to preserve these properties time?**

# **Temporal discretization**

## **Full discretization of shallow waters**

# Temporal discretization shallow waters

Midpoint rule time integrator (lowest order symplectic Gauss-Lobatto integrator)

$$\left. \begin{aligned} \sum_{j=1}^{n_D} \frac{du_j}{dt} \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h \times \boldsymbol{\epsilon}_j^D \rangle + \sum_{j=1}^{n_S} (K_j + gh_j) \langle \nabla \cdot \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} \frac{dh_j}{dt} \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_i^S, \nabla \cdot \boldsymbol{\epsilon}_j^D \rangle, \end{aligned} \right\} \text{Prognostic equations}$$

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$$\frac{dx}{dt} = f(x(t), t)$$

 Integral form

$$x(t + \Delta t) - x(t) = \int_t^{t + \Delta t} f(x(t), t) dt$$

# Temporal discretization shallow waters

Midpoint rule time integrator (lowest order symplectic Gauss-Lobatto integrator)

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↓ Integral form

$$x(t + \Delta t) - x(t) = \int_t^{t+\Delta t} f(x(t), t) dt \quad \rightarrow$$

Midpoint rule

$$x(t + \Delta t) - x(t) = f(x(t + \frac{\Delta t}{2}), t + \frac{\Delta t}{2}) \Delta t$$

First approximation

# Temporal discretization shallow waters

Midpoint rule time integrator (lowest order symplectic Gauss-Lobatto integrator)

$$\left. \begin{aligned} \sum_{j=1}^{n_D} \frac{du_j}{dt} \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h \times \boldsymbol{\epsilon}_j^D \rangle + \sum_{j=1}^{n_S} (K_j + gh_j) \langle \nabla \cdot \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} \frac{dh_j}{dt} \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_i^S, \nabla \cdot \boldsymbol{\epsilon}_j^D \rangle, \quad i = 1, \dots, n_S \end{aligned} \right\} \text{Prognostic equations}$$

$$\frac{dx}{dt} = f(x(t), t)$$

↓ Integral form

$$x(t + \Delta t) - x(t) = \int_t^{t + \Delta t} f(x(t), t) dt \quad \rightarrow$$

Midpoint rule

$$x(t + \Delta t) - x(t) = f\left(\frac{x(t) + x(t + \Delta t)}{2}, t + \frac{\Delta t}{2}\right) \Delta t$$

Second approximation

# Temporal discretization shallow waters

Midpoint rule time integrator (lowest order symplectic Gauss-Lobatto integrator)

$$\begin{aligned} \sum_{j=1}^{n_D} (u_j^{k+1} - u_j^k) \langle \epsilon_i^D, \epsilon_j^D \rangle &= - \sum_{j=1}^{n_D} F_j^{k+\frac{1}{2}} \langle \epsilon_j^D, \mathbf{q}_h^{k+\frac{1}{2}} \times \epsilon_j^D \rangle + \sum_{j=1}^{n_S} \left( K_j^{k+\frac{1}{2}} + g \frac{h_j^{k+1} + h_j^k}{2} \right) \langle \nabla \cdot \epsilon_i^D, \epsilon_j^S \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} (h_j^{k+1} - h_j^k) \langle \epsilon_i^S, \epsilon_j^D \rangle &= - \sum_{j=1}^{n_D} F_j^{k+\frac{1}{2}} \langle \epsilon_i^S, \nabla \cdot \epsilon_j^D \rangle, \quad i = 1, \dots, n_S \end{aligned}$$

Prognostic equations

$$\frac{dx}{dt} = f(x(t), t)$$

↓ Integral form

$$x(t + \Delta t) - x(t) = \int_t^{t + \Delta t} f(x(t), t) dt \quad \rightarrow$$

Midpoint rule

$$x(t + \Delta t) - x(t) = f\left(\frac{x(t) + x(t + \Delta t)}{2}, t + \frac{\Delta t}{2}\right) \Delta t$$

Second approximation

# Temporal discretization shallow waters

Midpoint rule time integrator (lowest order symplectic Gauss-Lobatto integrator)

$$\begin{aligned} \sum_{j=1}^{n_D} (u_j^{k+1} - u_j^k) \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j^{k+\frac{1}{2}} \langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h^{k+\frac{1}{2}} \times \boldsymbol{\epsilon}_j^D \rangle + \sum_{j=1}^{n_S} \left( K_j^{k+\frac{1}{2}} + g \frac{h_j^{k+1} + h_j^k}{2} \right) \langle \nabla \cdot \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} (h_j^{k+1} - h_j^k) \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j^{k+\frac{1}{2}} \langle \boldsymbol{\epsilon}_i^S, \nabla \cdot \boldsymbol{\epsilon}_j^D \rangle, \quad i = 1, \dots, n_S \end{aligned}$$

Prognostic equations

$$\sum_{i=1}^{n_D} F_j \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle = \langle \boldsymbol{\epsilon}_i^D, h_h \mathbf{u}_h \rangle, \quad i = 1, \dots, n_D$$

$$\sum_{j=1}^{n_S} K_j \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^S \rangle = \langle \boldsymbol{\epsilon}_i^S, \frac{1}{2} \mathbf{u}_h \cdot \mathbf{u}_h \rangle, \quad i = 1, \dots, n_S$$

$$\sum_{j=1}^{n_G} q_j \langle \boldsymbol{\epsilon}_i^G, h_h \boldsymbol{\epsilon}_j^G \rangle = \langle \nabla \times \boldsymbol{\epsilon}_i^G, \mathbf{u}_h \rangle, \quad i = 1, \dots, n_G$$

Diagnostic equations

# Temporal discretization shallow waters

**Midpoint rule time integrator (lowest order symplectic Gauss-Lobatto integrator)**

$$\begin{aligned} \sum_{j=1}^{n_D} (u_j^{k+1} - u_j^k) \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j^{k+\frac{1}{2}} \langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h^{k+\frac{1}{2}} \times \boldsymbol{\epsilon}_j^D \rangle + \sum_{j=1}^{n_S} \left( K_j^{k+\frac{1}{2}} + g \frac{h_j^{k+1} + h_j^k}{2} \right) \langle \nabla \cdot \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} (h_j^{k+1} - h_j^k) \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j^{k+\frac{1}{2}} \langle \boldsymbol{\epsilon}_i^S, \nabla \cdot \boldsymbol{\epsilon}_j^D \rangle, \quad i = 1, \dots, n_S \end{aligned}$$

*Prognostic equations*

$$\sum_{i=1}^{n_D} F_i^{k+\frac{1}{2}} \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle = \langle \boldsymbol{\epsilon}_i^D, \frac{h_h^{k+1} \mathbf{u}_h^{k+1} + h_h^k \mathbf{u}_h^k}{2} \rangle, \quad i = 1, \dots, n_D$$

Computed at fractional  
time steps

$$\sum_{j=1}^{n_S} K_j^{k+\frac{1}{2}} \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^S \rangle = \langle \boldsymbol{\epsilon}_i^S, \frac{\mathbf{u}_h^{k+1} \cdot \mathbf{u}_h^{k+1} + \mathbf{u}_h^k \cdot \mathbf{u}_h^k}{4} \rangle, \quad i = 1, \dots, n_S$$

*Diagnostic equations*

$$\sum_{j=1}^{n_G} q_j^{k+\frac{1}{2}} \langle \boldsymbol{\epsilon}_i^G, \frac{h_h^{k+1} + h_h^k}{2} \boldsymbol{\epsilon}_j^G \rangle = \langle \nabla \times \boldsymbol{\epsilon}_i^G, \frac{\mathbf{u}_h^{k+1} + \mathbf{u}_h^k}{2} \rangle, \quad i = 1, \dots, n_G$$

# Temporal discretization shallow waters

Midpoint rule time integrator (lowest order symplectic Gauss-Lobatto integrator)

$$\begin{aligned} \sum_{j=1}^{n_D} (u_j^{k+1} - u_j^k) \langle \epsilon_i^D, \epsilon_j^D \rangle &= - \sum_{j=1}^{n_D} F_j^{k+\frac{1}{2}} \langle \epsilon_j^D, \mathbf{q}_h^{k+\frac{1}{2}} \times \epsilon_j^D \rangle + \sum_{j=1}^{n_S} \left( K_j^{k+\frac{1}{2}} + g \frac{h_j^{k+1} + h_j^k}{2} \right) \langle \nabla \cdot \epsilon_i^D, \epsilon_j^S \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} (h_j^{k+1} - h_j^k) \langle \epsilon_i^S, \epsilon_j^D \rangle &= - \sum_{j=1}^{n_D} F_j^{k+\frac{1}{2}} \langle \epsilon_i^S, \nabla \cdot \epsilon_j^D \rangle, \quad i = 1, \dots, n_S \end{aligned}$$

Prognostic equations

$$\sum_{i=1}^{n_D} F_j^{k+\frac{1}{2}} \langle \epsilon_i^D, \epsilon_j^S \rangle = \langle \epsilon_i^D, \frac{h_h^{k+1} \mathbf{u}_h^{k+1} + h_h^k \mathbf{u}_h^k}{2} \rangle, \quad i = 1, \dots, n_D$$

$$\sum_{j=1}^{n_S} K_j^{k+\frac{1}{2}} \langle \epsilon_i^S, \epsilon_j^S \rangle = \langle \epsilon_i^S, \frac{\mathbf{u}_h^{k+1} \cdot \mathbf{u}_h^{k+1} + \mathbf{u}_h^k \cdot \mathbf{u}_h^k}{4} \rangle, \quad i = 1, \dots, n_S$$

$$\sum_{j=1}^{n_G} q_j^{k+\frac{1}{2}} \langle \epsilon_i^G, \frac{h_h^{k+1} + h_h^k}{2} \epsilon_j^G \rangle = \langle \nabla \times \epsilon_i^G, \frac{\mathbf{u}_h^{k+1} + \mathbf{u}_h^k}{2} \rangle, \quad i = 1, \dots, n_G$$

Computed at fractional  
time steps

Diagnostic equations

Problem: midpoint rule is a symplectic integrator



Only conserves quadratic invariants

Only total mass and total potential vorticity (linear)

# Temporal discretization shallow waters

## Poisson time integrator

$$\begin{aligned} \sum_{j=1}^{n_D} (u_j^{k+1} - u_j^k) \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j^{k+\frac{1}{2}} \langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h^{k+\frac{1}{2}} \times \boldsymbol{\epsilon}_j^D \rangle + \sum_{j=1}^{n_S} \left( K_j^{k+\frac{1}{2}} + g \frac{h_j^{k+1} + h_j^k}{2} \right) \langle \nabla \cdot \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle, \quad i = 1, \dots, n_D \\ \sum_{j=1}^{n_S} (h_j^{k+1} - h_j^k) \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^D \rangle &= - \sum_{j=1}^{n_D} F_j^{k+\frac{1}{2}} \langle \boldsymbol{\epsilon}_i^S, \nabla \cdot \boldsymbol{\epsilon}_j^D \rangle, \quad i = 1, \dots, n_S \end{aligned}$$

Prognostic equations

Same idea, but...

$$\sum_{i=1}^{n_D} F_i^{k+\frac{1}{2}} \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle = \langle \boldsymbol{\epsilon}_i^D, \frac{h_h^{k+1} \mathbf{u}_h^{k+1} + h_h^k \mathbf{u}_h^k}{2} \rangle, \quad i = 1, \dots, n_D$$

$$\sum_{j=1}^{n_S} K_j^{k+\frac{1}{2}} \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^S \rangle = \langle \boldsymbol{\epsilon}_i^S, \frac{\mathbf{u}_h^{k+1} \cdot \mathbf{u}_h^{k+1} + \mathbf{u}_h^k \cdot \mathbf{u}_h^k}{4} \rangle, \quad i = 1, \dots, n_S$$

$$\sum_{j=1}^{n_G} q_j^{k+\frac{1}{2}} \langle \boldsymbol{\epsilon}_i^G, \frac{h_h^{k+1} + h_h^k}{2} \boldsymbol{\epsilon}_j^G \rangle = \langle \nabla \times \boldsymbol{\epsilon}_i^G, \frac{\mathbf{u}_h^{k+1} + \mathbf{u}_h^k}{2} \rangle, \quad i = 1, \dots, n_G$$

Computed at fractional  
time steps

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# Temporal discretization shallow waters

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Prognostic equations

Same idea, but...

$$\sum_{i=1}^{n_D} F_i^{k+\frac{1}{2}} \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle = \langle \boldsymbol{\epsilon}_i^D, \frac{h_h^{k+1} \mathbf{u}_h^{k+1} + h_h^k \mathbf{u}_h^k}{2} \rangle, \quad i = 1, \dots, n_D$$

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Diagnostic equations

This is one way of approximating the value at the midpoint for nonlinear terms

**It is not symmetric!**

# Temporal discretization shallow waters

## Poisson time integrator

$$\sum_{j=1}^{n_D} (u_j^{k+1} - u_j^k) \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^D \rangle = - \sum_{j=1}^{n_D} F_j^{k+\frac{1}{2}} \langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h^{k+\frac{1}{2}} \times \boldsymbol{\epsilon}_j^D \rangle + \sum_{j=1}^{n_S} \left( K_j^{k+\frac{1}{2}} + g \frac{h_j^{k+1} + h_j^k}{2} \right) \langle \nabla \cdot \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle, \quad i = 1, \dots, n_D$$

$$\sum_{j=1}^{n_S} (h_j^{k+1} - h_j^k) \langle \boldsymbol{\epsilon}_i^S, \boldsymbol{\epsilon}_j^D \rangle = - \sum_{j=1}^{n_D} F_j^{k+\frac{1}{2}} \langle \boldsymbol{\epsilon}_i^S, \nabla \cdot \boldsymbol{\epsilon}_j^D \rangle, \quad i = 1, \dots, n_S$$

*Prognostic equations*

Same idea, but...

$$\sum_{i=1}^{n_D} F_j^{k+\frac{1}{2}} \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle = \langle \boldsymbol{\epsilon}_i^D, \frac{h_h^{k+1} \mathbf{u}_h^{k+1} + h_h^k \mathbf{u}_h^k}{2} \rangle, \quad i = 1, \dots, n_D$$

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*Diagnostic equations*

$$\frac{\mathbf{u}_h^{k+1} \cdot \mathbf{u}_h^{k+1} + \mathbf{u}_h^k \cdot \mathbf{u}_h^k}{2} \longrightarrow \frac{\mathbf{u}_h^{k+1} \cdot \mathbf{u}_h^{k+1} + \mathbf{u}_h^k \cdot \mathbf{u}_h^k + \mathbf{u}_h^{k+1} \cdot \mathbf{u}_h^k}{3}$$

# Temporal discretization shallow waters

## Poisson time integrator

$$\sum_{j=1}^{n_D} (u_j^{k+1} - u_j^k) \langle \epsilon_i^D, \epsilon_j^D \rangle = - \sum_{j=1}^{n_D} F_j^{k+\frac{1}{2}} \langle \epsilon_j^D, \mathbf{q}_h^{k+\frac{1}{2}} \times \epsilon_j^D \rangle + \sum_{j=1}^{n_S} \left( K_j^{k+\frac{1}{2}} + g \frac{h_j^{k+1} + h_j^k}{2} \right) \langle \nabla \cdot \epsilon_i^D, \epsilon_j^S \rangle, \quad i = 1, \dots, n_D$$

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*Diagnostic equations*

$$\frac{\mathbf{u}_h^{k+1} \cdot \mathbf{u}_h^{k+1} + \mathbf{u}_h^k \cdot \mathbf{u}_h^k}{2} \longrightarrow \frac{\mathbf{u}_h^{k+1} \cdot \mathbf{u}_h^{k+1} + \mathbf{u}_h^k \cdot \mathbf{u}_h^k + \mathbf{u}_h^{k+1} \cdot \mathbf{u}_h^k}{3}$$

$$\frac{h_h^{k+1} \cdot \mathbf{u}_h^{k+1} + h_h^k \cdot \mathbf{u}_h^k}{2} \longrightarrow \frac{h_h^{k+1} \cdot \mathbf{u}_h^{k+1} + h_h^k \cdot \mathbf{u}_h^k + \frac{1}{2} h_h^{k+1} \mathbf{u}_h^k + \frac{1}{2} h_h^k \mathbf{u}_h^{k+1}}{3}$$

# Temporal discretization shallow waters

## Poisson time integrator

$$\sum_{j=1}^{n_D} (u_j^{k+1} - u_j^k) \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^D \rangle = - \sum_{j=1}^{n_D} F_j^{k+\frac{1}{2}} \langle \boldsymbol{\epsilon}_j^D, \mathbf{q}_h^{k+\frac{1}{2}} \times \boldsymbol{\epsilon}_j^D \rangle + \sum_{j=1}^{n_S} \left( K_j^{k+\frac{1}{2}} + g \frac{h_j^{k+1} + h_j^k}{2} \right) \langle \nabla \cdot \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle, \quad i = 1, \dots, n_D$$

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*Prognostic equations*

Same idea, but...

$$\sum_{i=1}^{n_D} F_i^{k+\frac{1}{2}} \langle \boldsymbol{\epsilon}_i^D, \boldsymbol{\epsilon}_j^S \rangle = \langle \boldsymbol{\epsilon}_i^D, \frac{\mathbf{h}_h^{k+1} \cdot \mathbf{u}_h^{k+1} + \mathbf{h}_h^k \cdot \mathbf{u}_h^k + \frac{1}{2} h_h^{k+1} \mathbf{u}_h^k + \frac{1}{2} h_h^k \mathbf{u}_h^{k+1}}{3} \rangle, \quad i = 1, \dots, n_D$$

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*Diagnostic equations*

$$f[\mathbf{u}_h, h_h] \longrightarrow f^{k+\frac{1}{2}} = \int_0^1 f [\mathbf{u}_h^k + s (\mathbf{u}_h^{k+1} - \mathbf{u}_h^k), h_h^k + s (h_h^{k+1} - h_h^k)] \, ds \quad \text{General rule}$$

# Temporal discretization shallow waters

## Poisson time integrator

$$\sum_{j=1}^{n_D} (u_j^{k+1} - u_j^k) \langle \epsilon_i^D, \epsilon_j^D \rangle = - \sum_{j=1}^{n_D} F_j^{k+\frac{1}{2}} \langle \epsilon_j^D, \mathbf{q}_h^{k+\frac{1}{2}} \times \epsilon_j^D \rangle + \sum_{j=1}^{n_S} \left( K_j^{k+\frac{1}{2}} + g \frac{h_j^{k+1} + h_j^k}{2} \right) \langle \nabla \cdot \epsilon_i^D, \epsilon_j^S \rangle, \quad i = 1, \dots, n_D$$
$$\sum_{j=1}^{n_S} (h_j^{k+1} - h_j^k) \langle \epsilon_i^S, \epsilon_j^D \rangle = - \sum_{j=1}^{n_D} F_j^{k+\frac{1}{2}} \langle \epsilon_i^S, \nabla \cdot \epsilon_j^D \rangle, \quad i = 1, \dots, n_S$$

Prognostic equations

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Diagnostic equations

Conserves cubic invariants!

# Temporal discretization shallow waters

## Key take-aways

1. Time integrators conserve only some of the invariants.
2. Quadratic invariants are conserved by midpoint rule integrator.
3. Higher order invariants require Poisson integrators.

# Temporal discretization shallow waters

## Key take-aways

1. Time integrators conserve only some of the invariants.
2. Quadratic invariants are conserved by midpoint rule integrator.
3. Higher order invariants require Poisson integrators.

**How to implement this?**

# **Hands on work**

## Implementation in Firedrake

# Hands on work: Firedrake

**Look at the Jupyter notebook**

# Thank you