

Novel well-balanced arbitrary high order CIP stabilizations for continuous FEM/RD

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- Governing equations and motivation
- Continuous FEM
- Well-balancing
 - Spatial part
 - Stabilization, continuous interior penalty
- Numerical results



Section 1

Governing equations and motivation



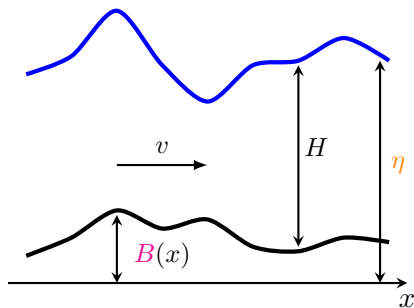
Shallow water equations

$$\frac{\partial}{\partial t} \mathbf{u} + \frac{\partial}{\partial x} \mathbf{F}(\mathbf{u}) = \mathbf{S}(x, \mathbf{u}), \quad (x, t) \in \Omega \times [0, T], \quad \Omega := (x_L, x_R)$$

$$\mathbf{u} := \begin{pmatrix} H \\ H v \end{pmatrix}$$

$$\mathbf{F}(\mathbf{u}) := \begin{pmatrix} H v \\ H v^2 + g \frac{H^2}{2} \end{pmatrix}$$

$$\mathbf{S}(x, \mathbf{u}) := - \begin{pmatrix} 0 \\ g H \frac{\partial}{\partial x} B(x) \end{pmatrix}$$



$$\eta := H + B$$



Motivation

Well-balancing (in particular $\frac{\partial}{\partial t} \mathbf{u} \equiv 0 \Leftrightarrow \frac{\partial}{\partial x} \mathbf{F}(\mathbf{u}) = \mathbf{S}(x, \mathbf{u})$)



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- Well-balancing



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- Well-balancing \Rightarrow Not easy



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$$\mathbf{u}_{eq} := \begin{pmatrix} \eta - B \\ 0 \end{pmatrix}$$
$$\eta = H + B \equiv \text{const}$$



Figure: Lake of Zürich at rest



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But in general unknown

Section 2

Continuous FEM



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- a basis $\{\varphi_i\}_{i=1,\dots,I}$ of V_h (Bn , Pn , $PGLn$);



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- We look for $\mathbf{u}_h(x, t) := \sum_{j=1}^I \mathbf{c}_j(t) \varphi_j(x)$ s.t.

$$\int_{\Omega} \left(\frac{\partial}{\partial t} \mathbf{u}_h + \left[\frac{\partial}{\partial x} \mathbf{F}(\mathbf{u}_h) - \mathbf{S}(x, \mathbf{u}_h) \right]_h \right) \varphi_i(x) + \mathbf{ST}_i(\mathbf{u}_h) = \mathbf{0} \quad \forall i$$



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$$\mathcal{M} \frac{d}{dt} \mathbf{c}(t) = \mathbf{H}(\mathbf{c}(t))$$



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Section 3

Well-balancing



Subsection 1

Spatial part



$$\left[\frac{\partial}{\partial x} \mathbf{F}(\mathbf{u}_h) - \mathbf{S}(x, \mathbf{u}_h) \right]_h = \frac{\partial}{\partial x} \mathbf{F}_h(x) - \mathbf{S}_h(x)$$
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Special WB discretization¹

$$\begin{aligned} \left[\frac{\partial}{\partial x} \mathbf{F}(\mathbf{u}_h) - \mathbf{S}(x, \mathbf{u}_h) \right]_h &= \left[\frac{\partial}{\partial x} \begin{pmatrix} H v \\ H v^2 + g \frac{H^2}{2} \end{pmatrix} + \begin{pmatrix} 0 \\ g H \frac{\partial}{\partial x} B \end{pmatrix} \right]_h \\ &= \frac{\partial}{\partial x} \left[\begin{pmatrix} H v \\ H v^2 \end{pmatrix} \right]_h + \left(g H_h \frac{\partial}{\partial x} \begin{pmatrix} 0 \\ H_h + B_h \end{pmatrix} \right) \end{aligned}$$

¹Ricchiuto and Bollermann. Stabilized residual distribution for shallow water simulations, 2009



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Subsection 2

Stabilization, continuous interior penalty



$$\int_{\Omega} \varphi_i(x) \frac{\partial}{\partial t} \mathbf{u}_h d\mathbf{x} + \int_{\Omega} \varphi_i(x) \left[\frac{\partial}{\partial x} \mathbf{F}(\mathbf{u}_h) - \mathbf{S}(x, \mathbf{u}_h) \right]_h + \mathbf{ST}_i(\mathbf{u}_h) = \mathbf{0} \quad \forall i$$



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CIP² stabilization terms (**jump c**)

$$\begin{aligned} \mathbf{ST}_i(\mathbf{u}_h) &:= \sum_f \alpha_f \int_f \llbracket \nabla_x \varphi_i \rrbracket \llbracket \nabla_x \mathbf{u}_h \rrbracket d\sigma \\ &= \sum_f \alpha_f \left[\left[\frac{\partial}{\partial x} \varphi_i \right] \right] \left[\left[\frac{\partial}{\partial x} \mathbf{u}_h \right] \right] \end{aligned}$$

²J. Douglas Jr and T. Dupont Interior Penalty Procedures for Elliptic and Parabolic Galerkin Methods, 1976



$$\int_{\Omega} \varphi_i(x) \frac{\partial}{\partial t} \mathbf{u}_h d\mathbf{x} + \int_{\Omega} \varphi_i(x) \left[\frac{\partial}{\partial x} \mathbf{F}(\mathbf{u}_h) - \mathbf{S}(x, \mathbf{u}_h) \right]_h + \mathbf{ST}_i(\mathbf{u}_h) = \mathbf{0} \quad \forall i$$

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Stabilization part, novel well-balanced jumps

- **jump t** (total height)

$$\mathbf{ST}_i(\mathbf{u}_h) := \sum_f \alpha_f \left[\left[\frac{\partial}{\partial x} \varphi_i \right] \right] \left[\left[\frac{\partial}{\partial x} \begin{pmatrix} \eta \\ H v \end{pmatrix} \right] \right]$$



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- **jump e** (entropy variables)

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- **jump r** (residual)

$$\mathbf{ST}_i(\mathbf{u}_h) := \sum_f \alpha_f \left[\left[\mathbf{J} \frac{\partial}{\partial x} \varphi_i \right] |\mathbf{J}|^{-1} \left[\left[\mathbf{J} \frac{\partial}{\partial x} \mathbf{u} - \mathbf{S} \right] \right], \quad \mathbf{J} := \frac{\partial \mathbf{F}}{\partial \mathbf{u}}$$

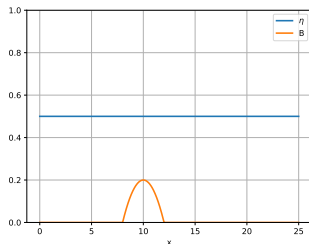


Section 4

Numerical results



Well-balancing



Framework	L^1 error H	L^1 error Hv
WB-HS jc	3.007E-004	5.963E-004
WB-HS jt	9.403E-013	4.418E-012
WB-HS je	9.396E-013	4.415E-012
WB-HS jr	9.409E-013	4.415E-012

Table: PGL4 with 100 elements at $T_f = 10$

Same with P_n and B_n



Small perturbation of lake at rest

Same domain, non-smooth bathymetry, only C^0

$$\eta(x) = \begin{cases} \eta_{eq} + A \exp\left(1 - \frac{1}{1 - \left(\frac{x-6}{0.5}\right)^2}\right) & 5.5 < x < 6.5 \\ \eta_{eq} & \text{otherwise} \end{cases}$$

with $A = 5 \cdot 10^{-5}$.

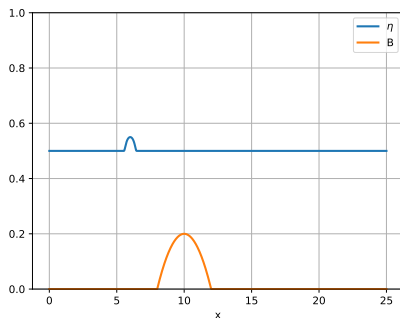
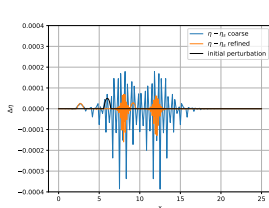


Figure: Perturbation amplified by 1000

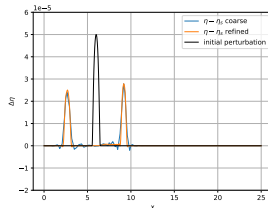


Small perturbation of lake at rest

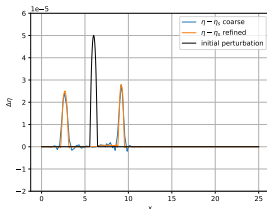
PGL4; coarse: 30 elements; refined: 128 elements



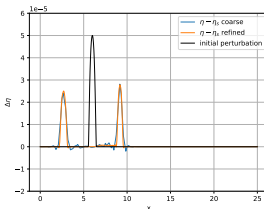
(a) Jump c



(b) Jump t



(c) Jump e



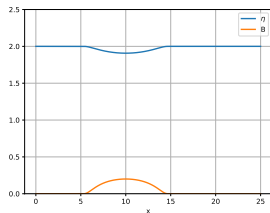
(d) Jump r



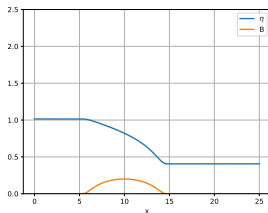
What about the other steady states?



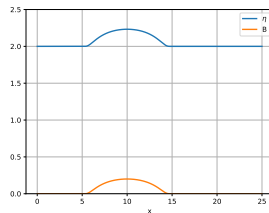
Convergence, PGL4



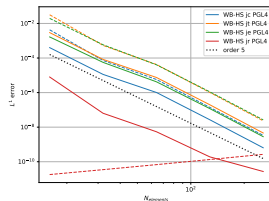
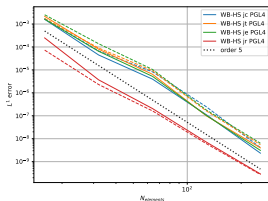
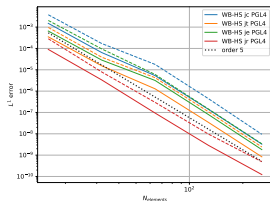
(a) Sub, $H\nu \equiv 4.42$



(b) Trans, $H\nu \equiv 1.53$



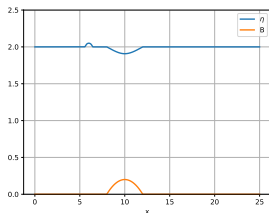
(c) Super, $H\nu \equiv 24$



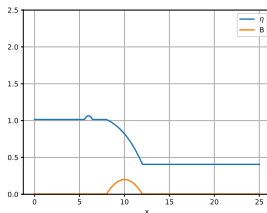
Continuous H , Dashed $H\nu$



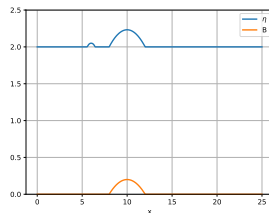
Small perturbation



(a) Subcritical



(b) Transcritical

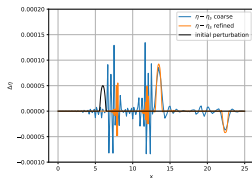


(c) Supercritical

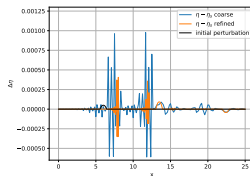
Figure: Perturbation amplified by 1000



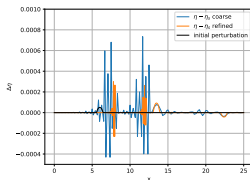
Supercritical



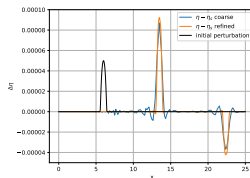
(a) Jump c



(b) Jump t



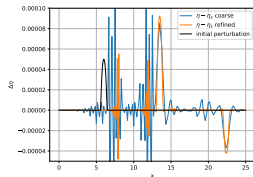
(c) Jump e



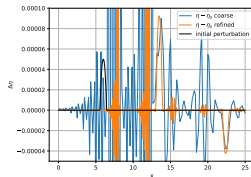
(d) Jump r



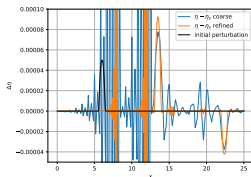
Supercritical



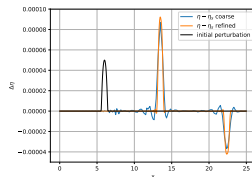
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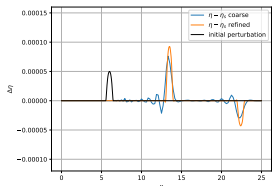


Analogous results

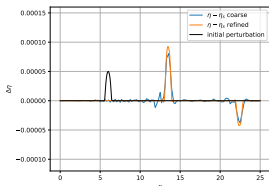
Analogous results for...



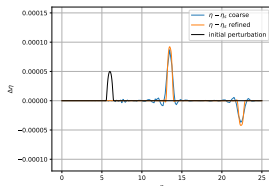
- for other basis functions (B_n , P_n and PGL_n)



(a) PGL2



(b) PGL3



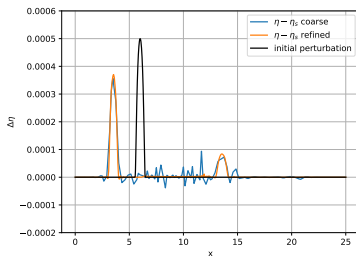
(c) PGL4

Supercritical: "fair" comparison with 60, 40 and 30 elements

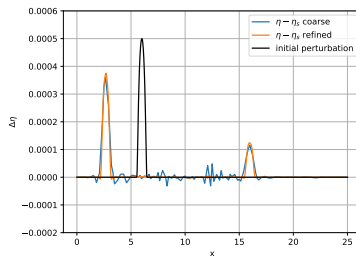


Analogous results

- for other tests



(a) Transcritical



(b) Subcritical

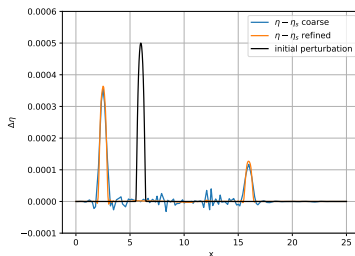
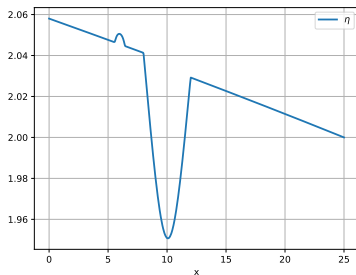
(NB: No limiting at all)



Analogous results

- with friction

$$\mathbf{S}(x, \mathbf{u}) = - \begin{pmatrix} 0 \\ gH \frac{\partial}{\partial x} B \end{pmatrix} - g \frac{n^2 |Hv|}{H^{\frac{7}{3}}} \begin{pmatrix} 0 \\ Hv \end{pmatrix}$$



Subcritical: perturbation amplified by 100

(Same for supercritical)



Other WB space discretizations and stabilizations: Global flux

$$\frac{\partial}{\partial t} \mathbf{u} + \frac{\partial}{\partial x} \mathbf{F} = \mathbf{S}$$

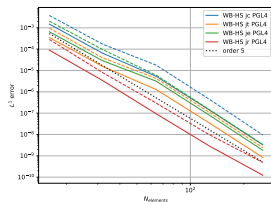
$$\Downarrow \quad \mathbf{R} = - \int_{x_L}^x \mathbf{S}, \quad \mathbf{G} = \mathbf{F} + \mathbf{R}$$

$$\frac{\partial}{\partial t} \mathbf{u} + \frac{\partial}{\partial x} \mathbf{G} = \mathbf{0}$$

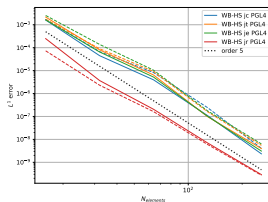
$$\mathbf{ST}_i(\mathbf{u}_h) = \sum_f \alpha_f \left[\mathbf{J} \frac{\partial}{\partial x} \varphi_i \right] |\mathbf{J}|^{-1} \left[\frac{\partial}{\partial x} \mathbf{G} \right]$$



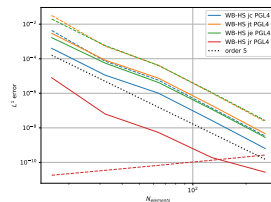
Convergence



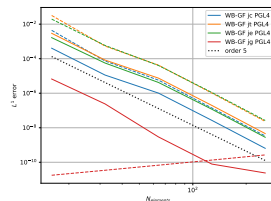
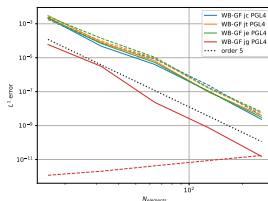
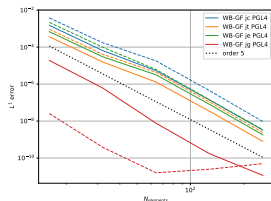
(a) Subcritical



(b) Transcritical



(c) Supercritical



Section 5

Conclusions



Conclusions



- WB space discretization (w.r.t. lake at rest)



Conclusions

- WB space discretization (w.r.t. lake at rest)
- Three new well-balanced CIP stabilizations
 - jt (total height)
 - je (entropy variables)
 - jr (residual)



- WB space discretization (w.r.t. lake at rest)
- Three new well-balanced CIP stabilizations
 - jt (total height)
 - je (entropy variables)
 - jr (residual)
- The numerical results confirm
 - Exact well-balancing for lake at rest
 - HO accuracy
 - Ability of jr to handle general steady states



*Thank you*³⁴

³Micalizzi, Ricchiuto, Abgrall, Novel well-balanced continuous interior penalty stabilizations, 2023

⁴Looking for a postdoc in the U.S.

