Analysis and development of finite volume methods for the new generation of cubed sphere dynamical cores for the atmosphere

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Report presented to the
Institute of Mathematics and Statistics
of the University of São Paulo
for the Doctor of Science
qualifying examination

Program: Applied Mathematics

Advisor: Prof. Pedro da Silva Peixoto

São Paulo

August, 2022

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This is the original version of the
qualifying text prepared by candidate
Luan da Fonseca Santos, as submitted
to the Examining Committee.

Abstract

Luan da Fonseca Santos. **Analysis and development of finite volume methods for the new generation of cubed sphere dynamical cores for the atmosphere**. Qualifying Exam (Doctorate). Institute of Mathematics and Statistics, University of São Paulo, São Paulo, 2022.

To be written!

Keywords: Keyword1. Keyword2. Keyword3.

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To be written!

Chapter 1

One-dimensional finite-volume methods

1.1 One-dimensional system of conservation laws in integral form

In this section, we are going to present the derivation of one-dimensional system of conservation laws in the integral form. The derivation presented here follows LeVeque (1990) and LeVeque (2002) closely and will be useful to fix some notation. Let us assume that x and t represent the spatial and time coordinate, respectively. Given $[x_1, x_2] \subset \mathbb{R}$, $x_1 \leq x_2$, and a time interval $[t_1, t_2] \subset]0, +\infty[$, $t_1 \leq t_2$, our aim is to describe how m state variable densities given by functions $q_1, \cdots, q_m : \mathbb{R} \times [0, +\infty[\rightarrow \mathbb{R}$ evolve within time in the considered time interval, assuming that we have neither sinks nor sources for the mass of each state variable and also assuming that the mass flow rate is known for all the state variables.

To set the problem in more mathematical terms, let us denote by $q : \mathbb{R} \times [0, +\infty[\rightarrow \mathbb{R}^m$, $q = q(x, t)$, the vector of state variables, *i.e.*, $q_k = q_k$ for $k = 1, \cdots, m$. The mass of q in $[x_1, x_2]$ at time t is defined by:

$$M_{[x_1, x_2]}(t) := \int_{x_1}^{x_2} q(x, t)\, dx \in \mathbb{R}^m. \tag{1.1}$$

Thus, the mass in $[x_1, x_2]$ of the k-th state variable q_k is equal to $(M_{[x_1, x_2]}(t))_k$, $\forall k = 1, \cdots, m$. We are going to assume the following physical constraints concerning the total mass of each state variable:

1. No mass is created;

2. No mass is destroyed.

Also, let us assume that the mass flow rate in a point x and at a time $t > 0$ is given by $f(q(x, t))$, where $f : \mathbb{R}^m \rightarrow \mathbb{R}^m$ is a continuously differentiable (C^1) function. This function f is known as flux function. With the physical constraints that we imposed, the following

equation must hold for the mass:

$$\frac{d}{dt}\left(\int_{x_1}^{x_2} q(x,t)\,dx\right) = f(q(x_1,t)) - f(q(x_2,t)). \tag{1.2}$$

Equation (1.2) is known as a conservation law written in integral form and tell us how the mass $M_{[x_1,x_2]}(t)$ varies with time. Another integral form of the conservation law may be obtained integrating Equation (1.2) with respect to time in $[t_1, t_2]$ leading to:

$$\int_{x_1}^{x_2} q(x,t_2)\,dx = \int_{x_1}^{x_2} q(x,t_1)\,dx + \int_{t_1}^{t_2} f(q(x_1,t))\,dt - \int_{t_1}^{t_2} f(q(x_2,t))\,dt. \tag{1.3}$$

Assuming that q is a C^1 function, we may write:

$$\int_{t_1}^{t_2} \frac{\partial}{\partial t} q(x,t)\,dt = q(x,t_2) - q(x,t_1), \tag{1.4}$$

and

$$\int_{x_1}^{x_2} \frac{\partial}{\partial x} f(q(x,t))\,dx = f(q(x_2,t)) - f(q(x_1,t)). \tag{1.5}$$

Replacing Equations (1.4) and (1.5) in (1.3) we get the differential form of the conservation law:

$$\int_{t_1}^{t_2} \int_{x_1}^{x_2} \left(\frac{\partial}{\partial t} q(x,t) + \frac{\partial}{\partial x} f(q(x,t))\right) dx\,dt = 0. \tag{1.6}$$

Since Equation (1.6) must hold for all x_1, x_2, t_1 and t_2 such that $[x_1, x_2] \times [t_1, t_2] \subset \mathbb{R} \times]0, +\infty[$, we obtain the differential form of the conservation law:

$$\frac{\partial}{\partial t} q(x,t) + \frac{\partial}{\partial x} f(q(x,t)) = 0, \quad \forall (x,t) \in \mathbb{R} \times]0, +\infty[. \tag{1.7}$$

We shall assume that the eigenvalues of the Jacobian matrix of the flux function $Df(q)$ are all real and that $Df(q)$ is a diagonalizable matrix, $\forall q \in \mathbb{R}^m$, so that Equation (1.7) is a hyperbolic partial differential equation (LeVeque, 1990). As we will specify latter, some initial condition will also be supposed to be known as well.

Many physical relevant equations may be written as Equation (1.7). Some examples are the Euler equations for gas dynamics, obtained when $m = 3$, and the one-dimensional shallow-water equations, obtained $m = 2$. Another relevant equations are the Burgers equation, which is obtained when $m = 1$ and $f(q) = q^2$. The Burgers equation is well known for developing shocks, even for smooth initial conditions and is a simple prototype to study shock formation. At last, the linear advection equation is another interesting example, which is obtained when $m = 1$ and $f(q(x,t)) = u(x,t)q(x,t)$, where $u(x,t)$ is a given velocity. Strictly speaking, the linear advection is not in the form given by Equation (1.7) since f depends on q but also on (x,t). But, one may check that Equation (1.7) is still hyperbolic in this case. The linear advection equation will play a key role in this work due to its importance to development of atmospheric dynamical cores.

We say that q is a strong or classical solution to the conservation law (1.7) if it is C^1 and satisfies the Equation (1.7). Applying the steps from Equation (1.3) to Equation (1.7) in a reverse order, one may check that if q is a strong solution, then it satisfies the integral form (1.3) for all x_1, x_2, t_1 and t_2 such that $[x_1, x_2] \times [t_1, t_2] \subset \mathbb{R} \times]0, +\infty[$. Therefore, Equations (1.3) and (1.7) are equivalent when q is C^1. However, the problem (1.3) can be formulated to functions that are not C^1 and have discontinuities. More generally speaking, we say that $q \in L^\infty(D, \mathbb{R}^m)$ [1] if it satisfies the Equation (1.3) for all x_1, x_2, t_1 and t_2 such that $[x_1, x_2] \times [t_1, t_2] \subset \mathbb{R} \times]0, +\infty[$. It can be shown that this notion of weak solution is equivalent to requiring that (LeVeque, 1990):

$$\int_{-\infty}^{+\infty} \int_{0}^{+\infty} \left(\frac{\partial}{\partial t}\phi(x, t)q(x, t) + \frac{\partial}{\partial x}\phi(x, t)f(q(x, t)) \right) dt\, dx = \int_{-\infty}^{+\infty} \phi(x, 0)q(x, 0)\, dx,$$
(1.8)

$\forall \phi \in C_0^1(\mathbb{R} \times [0, +\infty[)$ where $C_0^1(\mathbb{R} \times [0, +\infty[)$ denotes the set of all continuously differentiable functions with compact support in $\mathbb{R} \times [0, +\infty[$. This formulation of weak solution is more common employed on the construction of Discontinuous Galerkin methods (Nair et al., 2011).

In order to develop finite-volume methods for system of conservation laws, it is useful to define the vector of average values of the state variable vector q in the interval $[x_1, x_2]$ at a time t by:

$$Q(t) = \frac{1}{\Delta x} \int_{x_1}^{x_2} q(x, t)\, dx \in \mathbb{R}^m,$$
(1.9)

where $\Delta x = x_2 - x_1$. The Equation (1.2) may be rewritten in terms of Q as:

$$\frac{d}{dt}Q(t) = \frac{1}{\Delta x}(f(q(x_1, t)) - f(q(x_2, t))),$$
(1.10)

and so is Equation (1.3):

$$Q(t_2) = Q(t_1) + \frac{1}{\Delta x}\left(\int_{t_1}^{t_2} f(q(x_1, t))\, dt - \int_{t_1}^{t_2} f(q(x_2, t))\, dt \right).$$
(1.11)

To move towards finite volume schemes, we will restrict our attention to a conservation law in a bounded domain of the form $D = [a, b] \times [0, T]$, $a < b$, $T > 0$. However, we must impose some boundary condition. One possible way and that we will adopted in text are the periodic boundary conditions:

$$q(a, t) = q(b, t), \quad \forall t \in [0, T].$$
(1.12)

Also, we assume that an initial condition $q_0(x) = q(x, 0)$, $q_0 \in L^\infty([a, b], \mathbb{R}^m)$, is given. Thus, we have specified a Cauchy problem. We notice that Equations (1.10) and (1.11) hold for all x_1, x_2, t_1 and t_2 such that $[x_1, x_2] \times [t_1, t_2] \subset D$. So, let us discretize the domain D and write Equations (1.10) and (1.11) in terms of this discretization. Given a positive integer N_T, we define the time step $\Delta t = \frac{T}{N_T}$, $t_n = n\Delta t$, for $n = 0, 1, \cdots, N_T$. For the spatial discretization,

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[1] $L^\infty(D, \mathbb{R}^m) = \{q : D \rightarrow \mathbb{R}^m$ such that q is bounded.$\}$

we consider an uniformly spaced partition of $[a, b]$ given by:

$$[a, b] = \bigcup_{i=1}^{N} X_i, \text{ where } X_i = [x_{i-\frac{1}{2}}, x_{i+\frac{1}{2}}] \text{ and } a = x_{\frac{1}{2}} < x_{\frac{3}{2}} < \cdots < x_{N-\frac{1}{2}} < x_{N+\frac{1}{2}} = b. \quad (1.13)$$

Each interval X_i is referred to as control volume. We shall use the notations $\Delta x = x_{i+\frac{1}{2}} - x_{i-\frac{1}{2}}$ and $x_i = \frac{1}{2}(x_{i+\frac{1}{2}} + x_{i-\frac{1}{2}})$, $\forall i = 1, \cdots, N$, to define the control volume length and midpoint, respectively. We also denote by $Q_i(t) \in \mathbb{R}^m$ as the vector of average values of state variable vector at time t in the control volume X_i, $\forall i = 1, \cdots, N$. Replacing t_1, t_2, x_1 and x_2 by $t_n, t_{n+1}, x_{i-\frac{1}{2}}$ and $x_{i+\frac{1}{2}}$, respectively, in Equation (1.10), we get:

$$\frac{d}{dt} Q_i(t) = \frac{1}{\Delta x} (f(q(x_{\frac{i-1}{2}}, t)) - f(q(x_{\frac{i+1}{2}}, t))), \quad \forall i = 1, \cdots, N. \quad (1.14)$$

Similarly, Equation (1.11) becomes:

$$Q_i(t_{n+1}) = Q_i(t_n) + \frac{1}{\Delta x} \left(\int_{t_n}^{t_{n+1}} f(q(x_{i-\frac{1}{2}}, t)) \, dt - \int_{t_n}^{t_{n+1}} f(q(x_{i+\frac{1}{2}}, t)) \, dt \right),$$
$$\forall i = 1, \cdots, N, \quad \forall n = 1, \cdots, N_T. \quad (1.15)$$

In order to use a more compact notation, it is helpful to use the following centered difference notation:

$$\delta_x g(x_i, t) = g(x_{i+\frac{1}{2}}, t) - g(x_{i-\frac{1}{2}}, t), \quad (1.16)$$

for an arbitrary vector valued function g. Using this notation, Equations (1.14) and (1.15) lead to:

$$\frac{d}{dt} Q_i(t) = -\frac{1}{\Delta x} \delta_x f(q(x_i, t)) \quad \forall i = 1, \cdots, N, \quad (1.17)$$

and

$$Q_i(t_{n+1}) = Q_i(t_n) - \frac{\Delta t}{\Delta x} \delta_x \left(\frac{1}{\Delta t} \int_{t_n}^{t_{n+1}} f(q(x_i, t)) \, dt \right), \quad \forall i = 1, \cdots, N, \quad \forall n = 1, \cdots, N_T, \quad (1.18)$$

respectively. It is worth pointing out that we have made no approximation in Equations (1.17) and (1.18). Indeed, if q satisfies Equation (1.2), $\forall [x_1, x_2] \subset [a, b]$ and $\forall t \in [0, T]$, then Equation (1.17) is just Equation (1.2) evaluated in the control volumes and written in terms of the average values Q. Similarly, if q satisfies Equation (1.3), $\forall [x_1, x_2] \times [t_1, t_2] \subset D$, then Equation (1.18) is just Equation (1.3) evaluated in the control volumes, at the time instants t_n, and written in terms of the average values Q.

Notice that in Equation (1.18) we divided and multiplied by Δt, so that we can interpret $\frac{1}{\Delta t} \int_{t_n}^{t_{n+1}} f(q(x_i, t)) \, dt$ as a mean-time average flux. This interpretation is very handy for the derivation of finite-volume schemes.

The formulations given by Equations (1.17) and (1.18) are the cornerstone of the development of finite volume methods for conservation laws. On the right-hand side of Equation (1.17), the flux function f may be discretized leading to an ordinary differential equation (ODE) that might be solved using classical ODE integrators. These methods

are known as semi-discrete methods (LeVeque, 2002), since only the spatial coordinate is discretized. In this work we shall restrict our attention to methods based on Equation (1.18).

1.2   The finite-volume approach

We summarize the problem of the system of conservation laws in the integral form discussed in Section 1.1 in Problem 1.1.

Problem 1.1. *Given $D = [a, b] \times [0, T]$, a C^1 flux function $f : \mathbb{R}^m \rightarrow \mathbb{R}^m$, $m \geq 1$, we would like to find the weak solution $q \in L^\infty(D, \mathbb{R}^m)$ of the system of conservation laws in the integral form:*

$$\int_{x_1}^{x_2} q(x, t_2)\, dx = \int_{x_1}^{x_2} q(x, t_1)\, dx + \int_{t_1}^{t_2} f(q(x_1, t))\, dt - \int_{t_1}^{t_2} f(q(x_2, t))\, dt,$$

$\forall [x_1, x_2] \times [t_1, t_2] \subset D$*, given the initial condition $q(x, 0) = q_0(x)$, $\forall x \in [a, b]$, and assuming periodic boundary conditions, i.e., $q(a, t) = q(b, t)$, $\forall t \in [0, T]$.*

We point out that, for Problem 1.1, the total mass in $[a, b]$ satisfies:

$$M_{[a,b]}(t) = M_{[a,b]}(0), \quad \forall t \in [0, T]. \tag{1.19}$$

This is the conservation of total mass propriety and is highly desirable for any numerical scheme that intends to give a robust approximation of the system of conservation laws solution.

In Section 1.1 we introduced a version of Problem 1.1 considering a discretization of the domain D. This idea is summarized in Problem 1.2.

Problem 1.2. *Assume the framework of Problem 1.1. We consider positive integers N and N_T, a spatial discretization of $[a,b]$ given by $X_i = [x_{i-\frac{1}{2}}, x_{i+\frac{1}{2}}]$, $\forall i = 1, \cdots, N$, $a = x_{\frac{1}{2}} < x_{\frac{3}{2}} < \cdots < x_{N-\frac{1}{2}} < x_{N+\frac{1}{2}} = b$, $\Delta x = x_{i+\frac{1}{2}} - x_{i-\frac{1}{2}}$, a time discretization $t_n = n\Delta t$, $\Delta t = \frac{T}{N_T}$, $\forall n = 1, \cdots, N_T$. Since we are in the framework of Problem 1.1, it follows that:*

$$Q_i(t_{n+1}) = Q_i(t_n) - \frac{\Delta t}{\Delta x} \delta_x \left(\frac{1}{\Delta t} \int_{t_n}^{t_{n+1}} f(q(x_i, t))\, dt \right), \quad \forall i = 1, \cdots, N, \quad \forall n = 1, \cdots, N_T,$$

where $Q_i(t) = \frac{1}{\Delta x} \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} q(x, t)\, dx$.

Our problem now consists of finding the values $Q_i(t_n)$, $\forall i = 1, \cdots, N$, $\forall n = 1, \cdots, N_T$, given the initial values $Q_i(0)$, $\forall i = 1, \cdots N$. In other words, we would like to find the average values of q in each control volume X_i at the considered time instants.

Finally, we define the one-dimensional (1D) finite-volume (FV) scheme problem as follows in Problem 1.3. We use the notation $q_i^n = q(x_i, t_n)$ to represent the values of q in the discrete domain D.

Problem 1.3 (1D-FV scheme)**.** *Assume the framework defined in Problem 1.2. The finite-*

volume approach of Problem 1.2 consists of a finding a scheme of the form:

$$Q_i^{n+1} = Q_i^n - \frac{\Delta t}{\Delta x}(F_{i+\frac{1}{2}}^n - F_{i-\frac{1}{2}}^n), \quad \forall i = 1, \cdots, N, \quad \forall n = 1, \cdots, N_T,$$

where $Q_i^n \in \mathbb{R}^m$ is intended to be an approximation of $Q_i(t_n)$ in some sense. We define by $Q_i^0 = Q_i(0)$ or $Q_i^0 = q_i^0$. The term $F_{i+\frac{1}{2}}^n$ approximates $\frac{1}{\Delta t} \int_{t_n}^{t_{n+1}} f(q(x_{i+\frac{1}{2}}, t)) \, dt$ and the term $F_{i-\frac{1}{2}}^n$ approximates $\frac{1}{\Delta t} \int_{t_n}^{t_{n+1}} f(q(x_{i-\frac{1}{2}}, t)) \, dt$, or, in other words, they estimate the time-averaged fluxes at the control volume X_i boundaries.

(Colella & Woodward, 1984) (Carpenter et al., 1990) (Van Leer, 1977) (Lin et al., 1994) (Lin & Rood, 1996)

1.3   The piecewise-parabolic method

Let us consider a function $q \in L^\infty([a, b], \mathbb{R})$, a discretization of $[a, b]$ as in Problem 1.2 and assume that we are given the average values $Q_i = \frac{1}{\Delta x} \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} q(x) \, dx$ on each control volume X_i, $\forall i = 1, \cdots, N$. Throughout this subsection, it will be useful to make use of the indicator function of each control volume X_i defined by:

$$\chi_i(x) = \begin{cases} 1 & \text{if } x \in X_i \\ 0 & \text{otherwise} \end{cases} \tag{1.20}$$

Our task is to find a piecewise-parabolic (PP) function:

$$q_{PP}(x) = \sum_{i=1}^{N} \chi_i(x) q_i(x), \tag{1.21}$$

where $q_i \in \mathcal{P}_2$ [2] is such that:

1. $\frac{1}{\Delta x} \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} q_i(x) \, dx = Q_i$, that is, q_i preserves the mass on each control volume X_i;

2. No new extreme is generated, that is, $Q_{i-1} \le q_i(x) \le Q_{i+1}, \forall x \in X_i$.

1.3.1   Reconstruction

We shall assume that each q_i may be expressed as:

$$q_i(x) = q_{L,i} + z_i(x)(\Delta q_i + q_{6,i}(1 - z_i(x))), \quad \text{where } z_i(x) = \frac{x - x_{i-\frac{1}{2}}}{\Delta x}, \quad x \in X_i, \tag{1.22}$$

where the values $q_{L,i}$, Δq_i and $q_{6,i}$ will be specified latter. Note that each z_i is just a normalization function that maps X_i onto $[0, 1]$. Under this assumption, it is easy to see that

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[2] $\mathcal{P}_n$ stands for the space of real polynomials of degree $\le$ n.

$\lim_{x \to x_{i-\frac{1}{2}}^+} q_i(x) = q_{L,i}$. If we define $q_{R,i} = \lim_{x \to x_{i+\frac{1}{2}}^-} q_i(x)$, then we have:

$$\Delta q_i = q_{R,i} - q_{L,i}. \tag{1.23}$$

The average value of q_i is given by:

$$\frac{1}{\Delta x} \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} q_i(x)\, dx = \frac{(q_{L,i} + q_{R,i})}{2} + \frac{q_{6,i}}{6} \tag{1.24}$$

Under the hypothesis of mass conservation, we have:

$$q_{6,i} = 6\left(Q_i - \frac{(q_{L,i} + q_{R,i})}{2} \right). \tag{1.25}$$

Therefore, we have found the parameters Δq_i and $q_{6,i}$ as functions of the parameters $q_{L,i}$ and $q_{R,i}$, such that the polynomial p_i from (1.21) guarantees mass conservation. To completely determine the polynomial p_i, we need to set the values $q_{L,i}$ and $q_{R,i}$, which, as we have seen, represent the limits of q_i when x tends to the left and right boundaries of X_i, respectively. Hence, it is natural to seek for $q_{L,i}$ as an approximation of $q(x_{i-\frac{1}{2}})$ and $q_{R,i}$ as an approximation of $q(x_{i+\frac{1}{2}})$. So, let us describe a way to approximate $q(x_{i+\frac{1}{2}})$, and denote its estimation by $q_{i+\frac{1}{2}}$ $\forall i = 0, 1, \cdots, N$. We introduce the following function:

$$Q(x) = \int_a^x q(\xi)\, d\xi, \tag{1.26}$$

and we notice that:

$$Q(x_{i+1}) = \Delta x \sum_{k=1}^{i} Q_k \text{ and } Q'(x) = q(x). \tag{1.27}$$

Therefore $Q'(x_{i+\frac{1}{2}}) = (x_{i+\frac{1}{2}})$, $\forall i = 0, 1, \cdots, N$. We introduce a quartic polynomial $Q_{i4} \in \mathcal{P}_4$ that interpolates the data $\left(x_{i+k+\frac{1}{2}}, Q(x_{i+k+\frac{1}{2}}) \right)_{k=-2,-1,0,1,2}$. Then, we define $q_{i+\frac{1}{2}} = \frac{d}{dx} Q_{i4}(x_{i+k+\frac{1}{2}})$. An explicit expression for $q_{i+\frac{1}{2}}$ is given by (Colella & Woodward, 1984):

$$q_{i+\frac{1}{2}} = \frac{1}{2}\left(Q_{i+1} + Q_i \right) - \frac{1}{6}\left(\delta Q_{i+1} - \delta Q_i \right), \tag{1.28}$$

where δQ_i is the average slope in the i-th control-volume:

$$\delta Q_i = \frac{1}{2}\left(Q_{i+1} - Q_{i-1} \right). \tag{1.29}$$

We notice that Formula (1.29) may be rewritten more explicitly as:

$$q_{i+\frac{1}{2}} = \frac{7}{12}\left(Q_{i+1} + Q_i \right) - \frac{1}{12}\left(Q_{i+2} + Q_{i-1} \right). \tag{1.30}$$

The Formula (1.30) is fourth-order accurate if q is at least C^4 (Colella & Woodward, 1984).

Indeed, we prove this in Proposition 1.1 by noticing that this Formula may be thought as a finite-difference scheme.

Proposition 1.1. *Given $h > 0$, let $q \in C^4([-2h, 2h])$. Then, the following identity holds:*

$$q(0) = \frac{7}{12}\left(\frac{1}{h}\int_0^h q(x)\,dx + \frac{1}{h}\int_{-h}^0 q(x)\,dx\right) - \frac{1}{12}\left(\frac{1}{h}\int_h^{2h} q(x)\,dx + \frac{1}{h}\int_{-2h}^{-h} q(x)\,dx\right) + Ch^4,$$

(1.31)

where C is a constant that depends only on q and h.

Proof. We define $F(z) = \int_0^z q(x)\,dx$ for $z \in [-2h, 2h]$. It follows that:

$$\int_0^h q(x)\,dx = F(h),$$

$$\int_{-h}^0 q(x)\,dx = -\int_0^{-h} q(x)\,dx = F(-h),$$

$$\int_h^{2h} q(x)\,dx = \int_0^{2h} q(x)\,dx - \int_0^h q(x)\,dx = F(2h) - F(h),$$

$$\int_{-h}^{-2h} q(x)\,dx = \int_{-2h}^0 q(x)\,dx - \int_{-h}^0 q(x)\,dx = -F(-2h) + F(-h),$$

which yields:

$$\int_0^h q(x)\,dx + \int_{-h}^0 q(x)\,dx = F(h) - F(-h),$$

$$\int_h^{2h} q(x)\,dx + \int_{-2h}^{-h} q(x)\,dx = F(2h) - F(-2h) - (F(h) - F(-h)).$$

Using these identities, Equation (1.31) may be rewritten as:

$$q(0) = \frac{4}{3}\left(\frac{F(h) - F(-h)}{2h}\right) - \frac{1}{3}\left(\frac{F(2h) - F(-2h)}{4h}\right) + Ch^4,$$

(1.32)

which consists of finite-difference approximations. Thus, Equation (1.31) follows from Lemma A.1 with:

$$C = \frac{1}{240}\left(q^{(4)}(\theta_h) + q^{(4)}(\theta_{-h})\right) - \frac{1}{45}\left(q^{(4)}(\theta_{2h}) + q^{(4)}(\theta_{-2h})\right),$$

(1.33)

where $\theta_h \in [0, h]$, $\theta_{-h} \in [-h, 0]$, $\theta_{2h} \in [0, 2h]$, $\theta_{-2h} \in [-2h, 0]$, which concludes the proof.

1.3.2 Flux

Chapter 2

Two-dimensional finite-volume methods

2.1 Two-dimensional system of conservation laws in integral form

Let us consider C^1 flux functions $f : \mathbb{R}^m \to \mathbb{R}^m$ and $g : \mathbb{R}^m \to \mathbb{R}^m$ in x and y direction, respectively. A two-dimensional system of conservation laws in the differential form in a domain $\Omega = [a, b] \times [c, d] \subset \mathbb{R}^2$ associated to the fluxes f and g is given by:

$$\frac{\partial}{\partial t} q(x, y, t) + \frac{\partial}{\partial x} f(q(x, y, t)) + \frac{\partial}{\partial y} g(q(x, y, t)) = 0, \quad \forall (x, y, t) \in \Omega^o \times]0, +\infty[.^1 \qquad (2.1)$$

The solution q is interpreted as the vector of state variable densities. A classical or strong solution to this system of conservation laws is a C^1 function q satisfying Equation (2.1). As we did in Section 1.1, our goal is to deduce an integral form of Equation (2.1). To do so, let us consider $[x_1, x_2] \times [y_1, y_2] \subset \Omega^o$ and $[t_1, t_2] \subset [0, +\infty[$. Integrating Equation (2.1) over $[x_1, x_2] \times [y_1, y_2]$ yields:

$$\frac{d}{dt} \left(\int_{x_1}^{x_2} \int_{y_1}^{y_2} q(x, y, t)\, dx\, dy \right) = - \int_{y_1}^{y_2} \left(f(q(x_2, y, t)) - f(q(x_1, y, t)) \right) dy \qquad (2.2)$$
$$- \int_{x_1}^{x_2} \left(g(q(x, y_2, t)) - g(q(x, y_1, t)) \right) dx.$$

Integrating Equation (2.2) over the time interval $[t_1, t_2]$, we have:

---

[1] Ω^o denotes the interior of Ω. Namely, $\Omega^o =]a, b[\times]c, d[$.

$$\int_{x_1}^{x_2} \int_{y_1}^{y_2} q(x, y, t_{n+1})\, dx\, dy = \int_{x_1}^{x_2} \int_{y_1}^{y_2} q(x, y, t_n)\, dx\, dy \tag{2.3}$$
$$- \int_{t_1}^{t_2} \int_{y_1}^{y_2} \left(f(q(x_2, y, t)) - f(q(x_1, y, t)) \right) dy\, dt$$
$$- \int_{t_1}^{t_2} \int_{x_1}^{x_2} \left(g(q(x, y_2, t)) - g(q(x, y_1, t)) \right) dx\, dt.$$

Equation (2.3) is the integral form of Equation (2.1). We say that $q \in L^\infty(\Omega \times [0, +\infty[, \mathbb{R}^m)$ is a weak solution to the system of conservation laws (2.1) if q satisfies the integral form (2.3), $\forall [x_1, x_2] \times [y_1, y_2] \subset \Omega^o$ and $\forall [t_1, t_2] \subset [0, +\infty[$. Similarly to Section 1.1, these problems are equivalent when q is a C^1 function.

We consider an initial condition $q_0 \in L^\infty(\Omega)$, $q(x, y, 0) = q_0(x, y)$, $\forall (x, y) \in \Omega$. Boundary conditions will be assumed bi-periodic. At last, the matrix $\alpha Df(q) + \beta Dg(q)$ is assumed to have real eigenvalues and be diagonalizable $\forall q \in \mathbb{R}^m, \forall \alpha, \beta \in \mathbb{R}$ (LeVeque, 1990), so that we have a hyperbolic conservation law. Therefore, we are again dealing with a Cauchy problem.

To move in the direction of a discrete version of Equation (2.3), let us discretize the domain $D = \Omega \times [0, T]$ following the notations of Section 1.1. Given a positive integer N_T, we define the time step $\Delta t = \frac{T}{N_T}$, $t_n = n\Delta t$, for $n = 0, 1, \cdots, N_T$. The spatial discretization is constructed through an uniformly spaced partition of Ω given by:

$$[a, b] = \bigcup_{i=1}^{N} X_i, \text{ where } X_i = [x_{i-\frac{1}{2}}, x_{i+\frac{1}{2}}] \text{ and } a = x_{\frac{1}{2}} < x_{\frac{3}{2}} < \cdots < x_{N-\frac{1}{2}} < x_{N+\frac{1}{2}} = b, \tag{2.4}$$

$$[c, d] = \bigcup_{j=1}^{M} Y_j, \text{ where } Y_j = [y_{j-\frac{1}{2}}, y_{j+\frac{1}{2}}] \text{ and } c = y_{\frac{1}{2}} < y_{\frac{3}{2}} < \cdots < y_{M-\frac{1}{2}} < y_{M+\frac{1}{2}} = d, \tag{2.5}$$

$$\Omega = \bigcup_{i=1}^{N} \bigcup_{j=1}^{M} \Omega_{ij}, \text{ where } \Omega_{ij} = X_i \times Y_j. \tag{2.6}$$

The regions Ω_{ij} are known as control volumes. Similarly to Chapter 1 we employ the notations $\Delta x = x_{i+\frac{1}{2}} - x_{i-\frac{1}{2}}$, $\Delta y = y_{j+\frac{1}{2}} - y_{j-\frac{1}{2}}$ and $x_i = \frac{1}{2}(x_{i+\frac{1}{2}} + x_{i-\frac{1}{2}})$ $y_j = \frac{1}{2}(y_{j+\frac{1}{2}} + y_{j-\frac{1}{2}})$, $\forall i = 1, \cdots, N, \forall j = 1, \cdots, M$, to define the control volume lengths and midpoints, respectively. Finally, we denote by $Q_{ij}(t) \in \mathbb{R}^m$ as the vector of average values of state variable vector at time t in the control volume Ω_{ij}, that is:

$$Q_{ij}(t) = \frac{1}{\Delta x \Delta y} \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} \int_{y_{j-\frac{1}{2}}}^{y_{j-\frac{1}{2}}} q(x, t)\, dx \in \mathbb{R}^m. \tag{2.7}$$

Substituting t_1, t_2, x_1, x_2, y_1 and y_2 by $t_n, t_{n+1}, x_{i-\frac{1}{2}}, x_{i+\frac{1}{2}}, y_{j-\frac{1}{2}}, y_{j+\frac{1}{2}}$, respectively, in Equa-

tion (2.3), we obtain:

$$Q_{ij}(t_{n+1}) = Q_{ij}(t_n) - \frac{\Delta t}{\Delta x \Delta y} \delta_x \left(\frac{1}{\Delta t} \int_{t_1}^{t_2} \int_{y_{j-\frac{1}{2}}}^{y_{j+\frac{1}{2}}} f(q(x_i, y, t)) \, dy \, dt \right) \tag{2.8}$$

$$- \frac{\Delta t}{\Delta x \Delta y} \delta_y \left(\frac{1}{\Delta t} \int_{t_1}^{t_2} \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} g(q(x, y_j, t)) \, dx \, dt \right),$$

where we are using the centered finite-difference notation:

$$\delta_x h(x_i, y, t) = h(x_{i+\frac{1}{2}}, y, t) - h(x_{i-\frac{1}{2}}, y, t), \tag{2.9}$$

$$\delta_y h(x, y_j, t) = h(x, y_{j+\frac{1}{2}}, t) - h(x, y_{j-\frac{1}{2}}, t), \tag{2.10}$$

for any function h. The Equation (2.8) is useful to motivate two-dimensional finite-volume schemes, as we shall see in the next section.

2.2 The finite-volume approach

This Section is basically an extension to two dimensions of the concepts presented in Section 1.2. The problem of two-dimensional system of conservation laws in the integral form presented Section 2.1 is written in a concise way in Problem 2.1.

Problem 2.1. *Given $\Omega = [a, b] \times [c, d]$, $D = \Omega \times [0, T]$, C^1 flux functions $f, g : \mathbb{R}^m \to \mathbb{R}^m$, $m \geq 1$, we would like to find the weak solution $q \in L^\infty(D, \mathbb{R}^m)$ of the two-dimensional system of conservation laws in the integral form:*

$$\int_{x_1}^{x_2} \int_{y_1}^{y_2} q(x, y, t) \, dx \, dy = \int_{x_1}^{x_2} \int_{y_1}^{y_2} q(x, y, t) \, dx \, dy$$

$$- \int_{t_1}^{t_2} \int_{y_1}^{y_2} \left(f(q(x_2, y, t)) - f(q(x_1, y, t)) \right) dy \, dt$$

$$- \int_{t_1}^{t_2} \int_{x_1}^{x_2} \left(g(q(x, y_2, t)) - g(q(x, y_1, t)) \right) dx \, dt.$$

$\forall [x_1, x_2] \times [y_1, y_2] \times [t_1, t_2] \subset D$, given the initial condition $q(x, y, 0) = q_0(x, y)$, $\forall (x, y) \in \Omega$, and assuming bi-periodic boundary conditions, i.e., $q(a, y, t) = q(b, y, t)$, $\forall t \in [0, T]$, $\forall y \in [c, d]$, and $q(x, c, t) = q(x, d, t)$, $\forall t \in [0, T]$, $\forall x \in [a, b]$.

For Problem 2.1, the total mass in Ω is defined by:

$$M_\Omega(t) = \int_\Omega q(x, y, t) \, dx \, dy \in \mathbb{R}^m, \quad \forall t \in [0, T], \tag{2.11}$$

and is conserved within time:

$$M_\Omega(t) = M_\Omega(0), \quad \forall t \in [0, T]. \tag{2.12}$$

Section 2.1 introduced a version of Problem 2.1 considering a discretization of the

domain D. This version is also summarized in Problem 2.2.

Problem 2.2. *Assume the framework of Problem 2.1. We consider positive integers N and N_T, a spatial discretization of $[a,b]$ given by $X_i = [x_{i-\frac{1}{2}}, x_{i+\frac{1}{2}}]$, $\forall i = 1, \cdots, N$, $a = x_{\frac{1}{2}} < x_{\frac{3}{2}} < \cdots < x_{N-\frac{1}{2}} < x_{N+\frac{1}{2}} = b$, $\Delta x = x_{i+\frac{1}{2}} - x_{i-\frac{1}{2}}$, $Y_j = [y_{j-\frac{1}{2}}, y_{j+\frac{1}{2}}]$, $\forall j = 1, \cdots, M$, $c = y_{\frac{1}{2}} < y_{\frac{3}{2}} < \cdots < y_{M-\frac{1}{2}} < y_{M+\frac{1}{2}} = d$, $\Delta y = y_{j+\frac{1}{2}} - y_{j-\frac{1}{2}}$, $\Omega_{ij} = X_i \times Y_j$, a time discretization $t_n = n\Delta t$, $\Delta t = \frac{T}{N_T}$, $\forall n = 1, \cdots, N_T$. Since we are in the framework of Problem 2.2, it follows that:*

$$Q_{ij}(t_{n+1}) = Q_{ij}(t_n) - \frac{\Delta t}{\Delta x \Delta y} \delta_x \left(\frac{1}{\Delta t} \int_{t_1}^{t_2} \int_{y_{j-\frac{1}{2}}}^{y_{j+\frac{1}{2}}} f(q(x_i, y, t)) \, dy \, dt \right)$$
$$- \frac{\Delta t}{\Delta x \Delta y} \delta_y \left(\frac{1}{\Delta t} \int_{t_1}^{t_2} \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} g(q(x, y_j, t)) \, dx \, dt \right),$$

where $Q_{ij}(t) = \frac{1}{\Delta x \Delta y} \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} \int_{y_{j-\frac{1}{2}}}^{y_{j+\frac{1}{2}}} q(x, y, t) \, dx \, dy$.

Our problem now consists of finding the values $Q_{ij}(t_n)$, $\forall i = 1, \cdots, N$, $\forall j = 1, \cdots, M$, $\forall n = 1, \cdots, N_T$, given the initial values $Q_{ij}(0)$, $\forall i = 1, \cdots N$, $\forall j = 1, \cdots, M$. In other words, we would like to find the average values of q in each control volume Ω_{ij} at the considered time instants.

Finally, we define the one-dimensional (2D) finite-volume (FV) scheme problem as follows in Problem 2.3. We use the notation $q_{ij}^n = q(x_i, y_j, t_n)$ to represent the values of q in the discrete domain D.

Problem 2.3 (2D-FV scheme). *Assume the framework defined in Problem 2.2. The finite-volume approach of Problem 2.1 consists of a finding a scheme of the form:*

$$Q_{ij}^{n+1} = Q_{ij}^n - \frac{\Delta t}{\Delta x \Delta y} (F_{i+\frac{1}{2},j}^n - F_{i-\frac{1}{2},j}^n) - \frac{\Delta t}{\Delta x \Delta y} (G_{i,j+\frac{1}{2}}^n - G_{i,j-\frac{1}{2}}^n),$$
$$\forall i = 1, \cdots, N, \quad \forall j = 1, \cdots, M, \quad \forall n = 1, \cdots, N_T,$$

where $Q_{ij}^n \in \mathbb{R}^m$ is intended to be an approximation of $Q_{ij}(t_n)$ in some sense. We define by $Q_{ij}^0 = Q_{ij}(0)$ or $Q_{ij}^0 = q_{i,j}^0$.

The term $F_{i+\frac{1}{2},j}^n$ approximates $\frac{1}{\Delta t} \int_{t_n}^{t_{n+1}} \int_{y_{j-\frac{1}{2}}}^{y_{j+\frac{1}{2}}} f(q(x_{i+\frac{1}{2}}, y, t)) \, dy \, dt$, $F_{i-\frac{1}{2},j}^n$ approximates $\frac{1}{\Delta t} \int_{t_n}^{t_{n+1}} \int_{y_{j-\frac{1}{2}}}^{y_{j+\frac{1}{2}}} f(q(x_{i-\frac{1}{2}}, y, t)) \, dy \, dt$, $G_{i,j+\frac{1}{2}}^n$ approximates $\frac{1}{\Delta t} \int_{t_n}^{t_{n+1}} \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} g(q(x, y_{j+\frac{1}{2}}, t)) \, dx \, dt$, $G_{i,j-\frac{1}{2}}^n$ approximates $\frac{1}{\Delta t} \int_{t_n}^{t_{n+1}} \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} g(q(x, y_{j-\frac{1}{2}}, t)) \, dx \, dt$, or, in other words, they estimate the time-averaged fluxes at the control volume Ω_{ij} boundaries.

2.3 Dimension splitting

(Lin & Rood, 1997) (Lin, 2004) (Putman, 2007) (Putman & Lin, 2007)

Chapter 3

Cubed-sphere grids

(Sadourny, 1972) (Ronchi et al., 1996) (Rančić et al., 1996) (Taylor et al., 1997) (Nair et al., 2005) (Lauritzen et al., 2011)

To be written!

3.1 To be written

Chapter 4

Cubed-sphere finite-volume methods

To be written!

4.1 To be written

Appendix A

Finite-difference estimatives

Lemma A.1. *Given $h > 0$, $x_0 \in \mathbb{R}$, let $F \in C^5([x_0 - 2h, x_0 + 2h])$. Then, the following identity holds:*

$$F'(x_0) = \frac{4}{3} \left(\frac{F(x_0 + h) - F(x_0 - h)}{2h} \right) - \frac{1}{3} \left(\frac{F(x_0 + 2h) - F(x_0 - 2h)}{4h} \right) + Ch^4, \qquad (A.1)$$

where C is a constant that depends only on F and h.

Proof. Given $\delta \in]0, 2h]$, then $x_0 + \delta \in]x_0, x_0 + 2h]$ and $x_0 - \delta \in]x_0 - 2h, x_0]$. Then, we get using the Taylor expansion of F:

$$F(x_0 + \delta) = F(x_0) + F'(x_0)\delta + F^{(2)}(0)\frac{\delta^2}{2} + F^{(3)}(x_0)\frac{\delta^3}{3!} + F^{(4)}(x_0)\frac{\delta^3}{4!} + F^{(5)}(\theta_\delta)\frac{\delta^5}{5!} \quad \theta_\delta \in [x_0, x_0 + \delta],$$

$$F(x_0 - \delta) = F(x_0) - F'(x_0)\delta + F^{(2)}(0)\frac{\delta^2}{2} - F^{(3)}(x_0)\frac{\delta^3}{3!} + F^{(4)}(x_0)\frac{\delta^4}{4!} - F^{(5)}(\theta_{-\delta})\frac{\delta^5}{5!}, \quad \theta_{-\delta} \in [x_0 - \delta, x_0].$$

Thus:

$$\frac{F(x_0 + \delta) - F(x_0 - \delta)}{2\delta} = F'(x_0) + F^{(3)}(x_0)\frac{\delta^2}{3!} + \left(F^{(5)}(\theta_\delta) + F^5(\theta_{-\delta}) \right)\frac{\delta^4}{2 \cdot 5!}, \qquad (A.2)$$

Applying Equation (A.2) for $\delta = h$ and $\delta = 2h$, we get, respectively:

$$\frac{F(x_0 + h) - F(x_0 - h)}{2h} = F'(x_0) + F^{(3)}(x_0)\frac{h^2}{3!} + \left(F^{(5)}(\theta_h) + F^5(\theta_{-h}) \right)\frac{h^4}{2 \cdot 5!}, \quad \theta_h \in [x_0, x_0 + h], \quad \theta_{-h} \in [x_0 - h, x_0],$$
$$(A.3)$$

and

$$\frac{F(x_0 + 2h) - F(x_0 - 2h)}{4h} = F'(x_0) + F^{(3)}(x_0)\frac{4h^2}{3!} + \left(F^{(5)}(\theta_{2h}) + F^{(5)}(\theta_{-2h}) \right)\frac{16h^4}{2 \cdot 5!}, \qquad (A.4)$$

$$\theta_{2h} \in [x_0, x_0 + 2h], \quad \theta_{-2h} \in [x_0 - 2h, x_0].$$

Using Equations (A.3) and (A.4), we obtain:

$$\frac{4}{3}\left(\frac{F(h) - F(-h)}{2h}\right) = \frac{4}{3}F'(x_0) + F^{(3)}(x_0)\frac{4h^2}{3 \cdot 3!} + \left(F^{(5)}(\theta_h) + F^{(5)}(\theta_{-h})\right)\frac{h^4}{2 \cdot 5!}, \qquad (A.5)$$

$$\frac{1}{3}\left(\frac{F(2h) - F(-2h)}{4h}\right) = \frac{1}{3}F'(x_0) + F^{(3)}(x_0)\frac{4h^2}{3 \cdot 3!} + \left(F^{(5)}(\theta_{2h}) + F^{(5)}(\theta_{-2h})\right)\frac{16h^4}{3 \cdot 2 \cdot 5!} \qquad (A.6)$$

Subtracting Equation (A.6) from Equation (A.5) we get the desired Equation (A.1) with

$$C = \frac{1}{240}\left(F^{(5)}(\theta_h) + F^{(5)}(\theta_{-h})\right) - \frac{1}{45}\left(F^{(5)}(\theta_{2h}) + F^{(5)}(\theta_{-2h})\right), \qquad (A.7)$$

where $\theta_h \in [x_0, x_0 + h], \theta_{-h} \in [x_0 - h, x_0], \theta_{2h} \in [x_0, x_0 + 2h], \theta_{-2h} \in [x_0 - 2h, x_0]$, which concludes the proof.

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