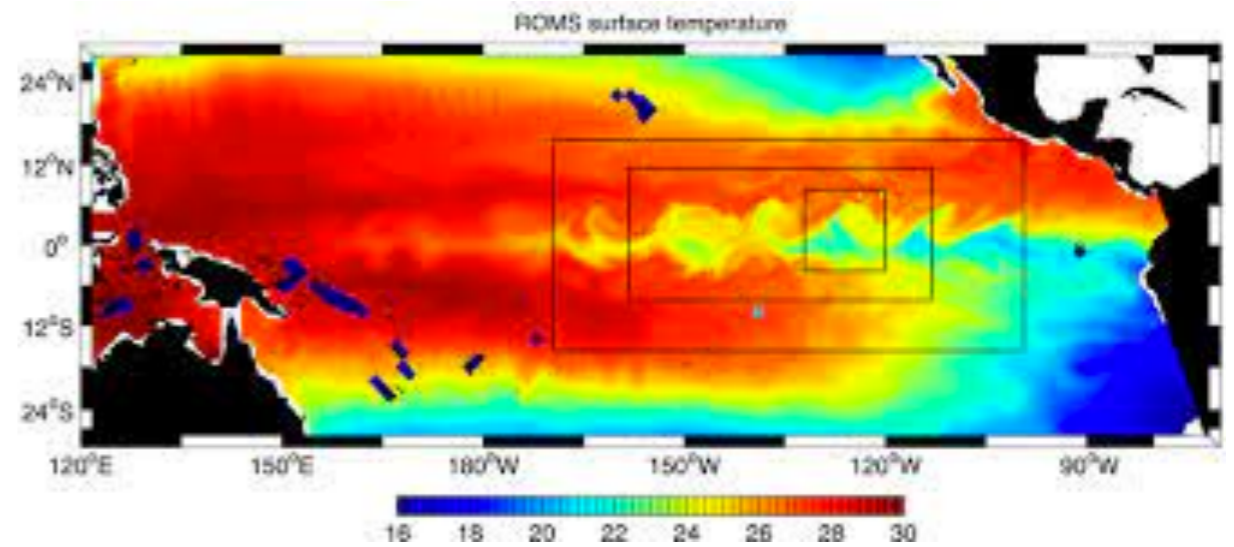
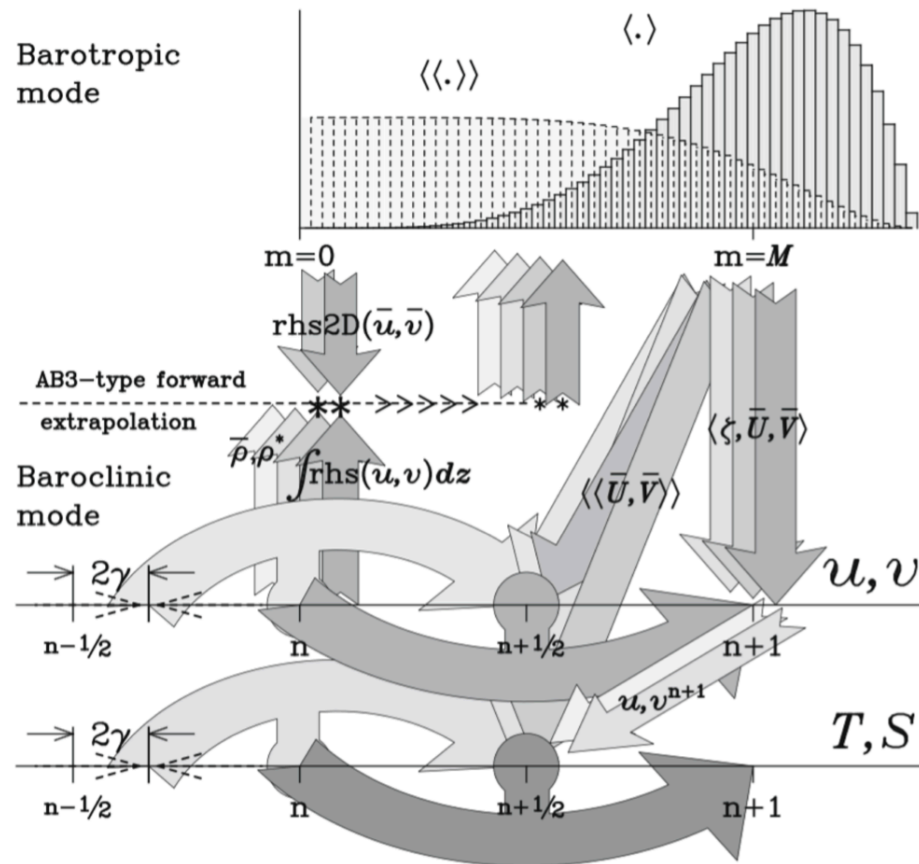
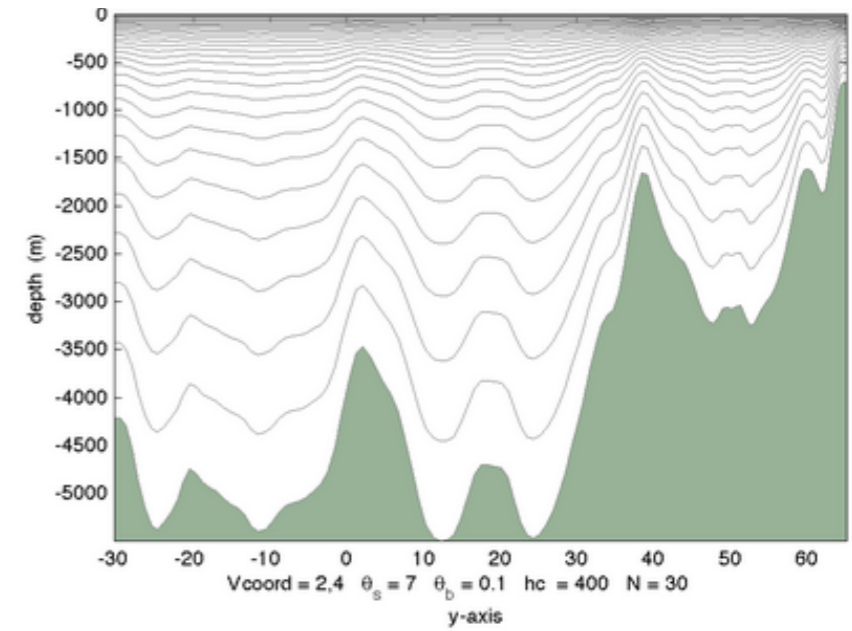
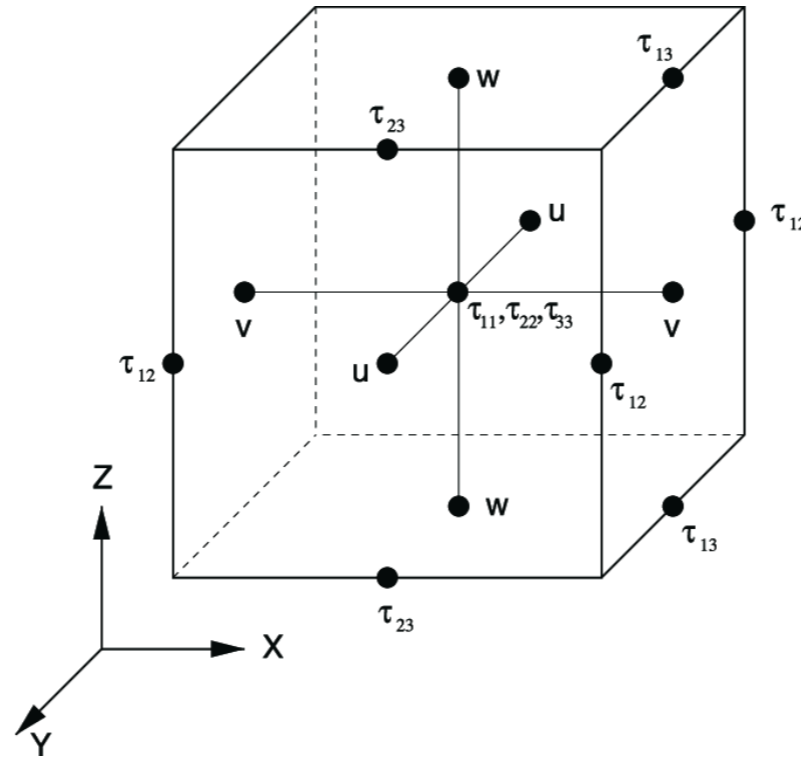
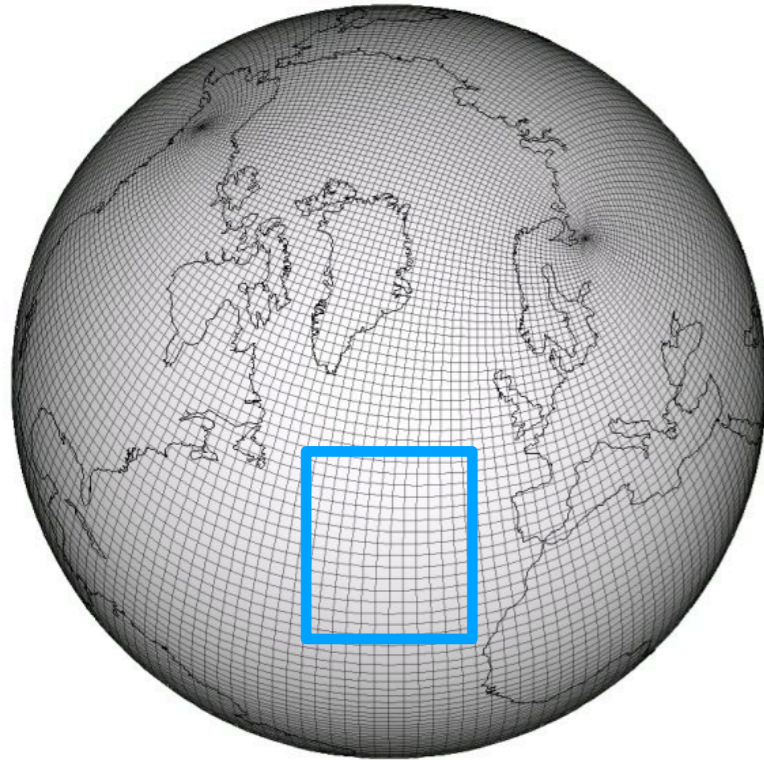




Presentation of advection schemes (moment and tracers) and viscosity/diffusion operators within CROCO

Rachid Benshila, Florian Lemarié

CROCO numerics : basic reminders



Reminder : Primitive equations

$$\frac{\partial u}{\partial t} + \vec{\nabla} \cdot (\vec{v}u) - fv = -\frac{\partial \phi}{\partial x} + \mathcal{F}_u + \mathcal{D}_u$$
$$\frac{\partial v}{\partial t} + \vec{\nabla} \cdot (\vec{v}v) + fu = -\frac{\partial \phi}{\partial y} + \mathcal{F}_v + \mathcal{D}_v$$

$$\frac{\partial C}{\partial t} + \vec{\nabla} \cdot (\vec{v}C) = \mathcal{F}_C + \mathcal{D}_C$$

$$\rho = \rho(T, S, P)$$

$$\frac{\partial \phi}{\partial z} = -\frac{\rho g}{\rho_0}$$

$$\vec{\nabla} \cdot \vec{v} = \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z} = 0$$

Primitive Equations Reynolds averaged

$$X = \langle X \rangle + X'$$

$$\frac{D \langle \mathbf{u}_h \rangle}{Dt} + f \mathbf{k} \times \langle \mathbf{u}_h \rangle = \frac{\nabla_h p}{\rho_0} - \nabla_h \cdot \langle \mathbf{u}'_h \mathbf{u}'_h \rangle - \partial_z \langle w' \mathbf{u}'_h \rangle$$

$$\partial_z p = -g \rho'$$

$$\nabla \cdot \langle \mathbf{u} \rangle = 0$$

$$\frac{D \langle T \rangle}{Dt} = -\frac{\partial_z Q_s}{\rho_0 C_{p,o}} - \nabla_h \cdot \langle \mathbf{u}'_h T' \rangle - \partial_z \langle w' T' \rangle$$

$$\frac{D \langle S \rangle}{Dt} = -\nabla_h \cdot \langle \mathbf{u}'_h S' \rangle - \partial_z \langle w' S' \rangle$$

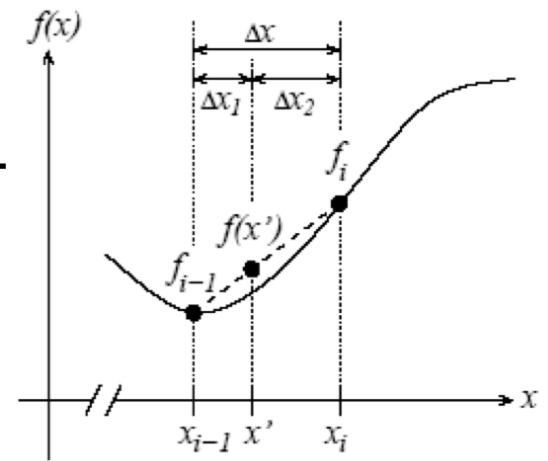
$$\rho = \rho_{\text{eos}}(\langle T \rangle, \langle S \rangle, z)$$

$$\frac{D \langle X \rangle}{Dt} = \partial_t \langle X \rangle + \nabla \cdot \langle X \rangle \langle \mathbf{u} \rangle$$



Advection schemes

Reminders: Order of a scheme



$$\frac{\partial q}{\partial t} + C_0 \frac{\partial q}{\partial x} = 0$$

Goal: to find an approximation of partial derivatives
=> Taylor series at point x

$$f(x \pm \epsilon) = f(x) + \sum_{j=1}^{\infty} \epsilon^j \frac{(\pm 1)^j}{j!} \frac{\partial^j}{\partial x^j} f$$

$$q'_i = \frac{q_{i+1} - q_i}{\Delta x} + E \quad ; \quad E = -q''_i \left(\frac{\Delta x}{2!} \right) + \mathcal{O}(\Delta x^2) \quad \text{Order 1}$$

$$q'_i = \frac{q_i - q_{i-1}}{\Delta x} + E \quad ; \quad E = q''_i \left(\frac{\Delta x}{2!} \right) + \mathcal{O}(\Delta x^2) \quad \text{Order 1}$$

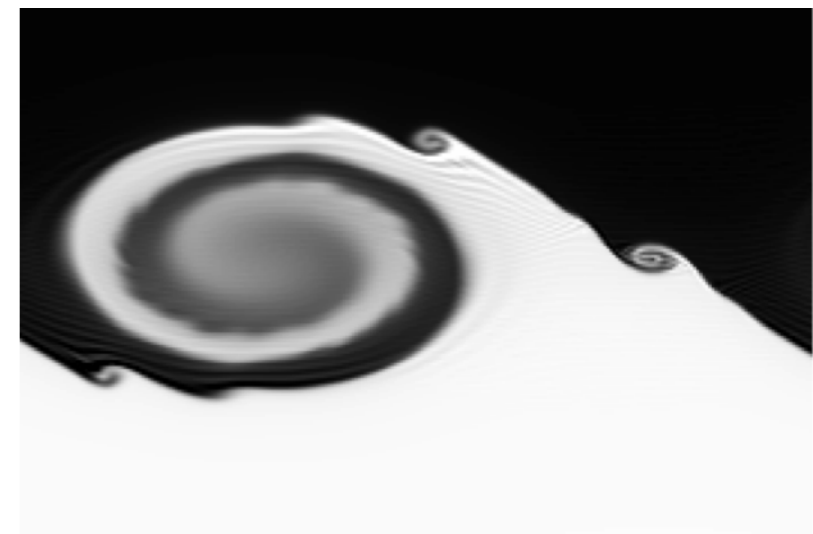
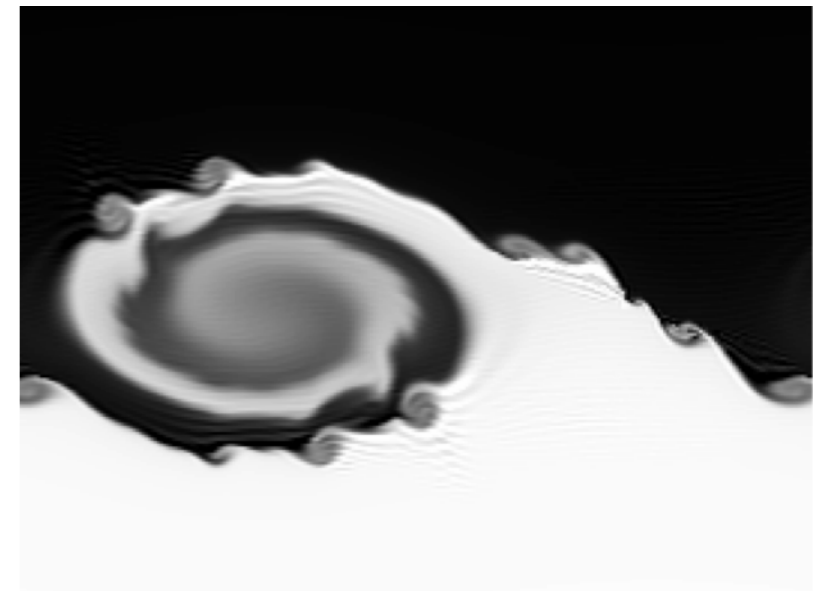
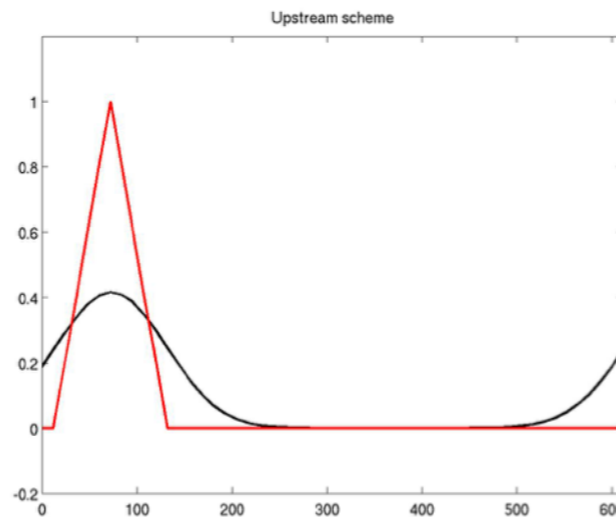
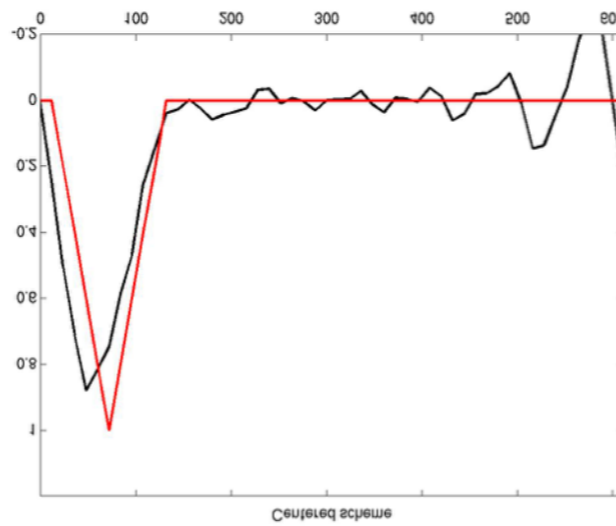
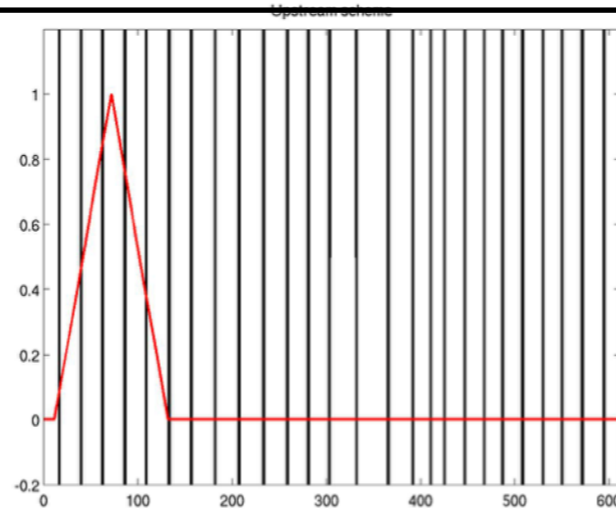
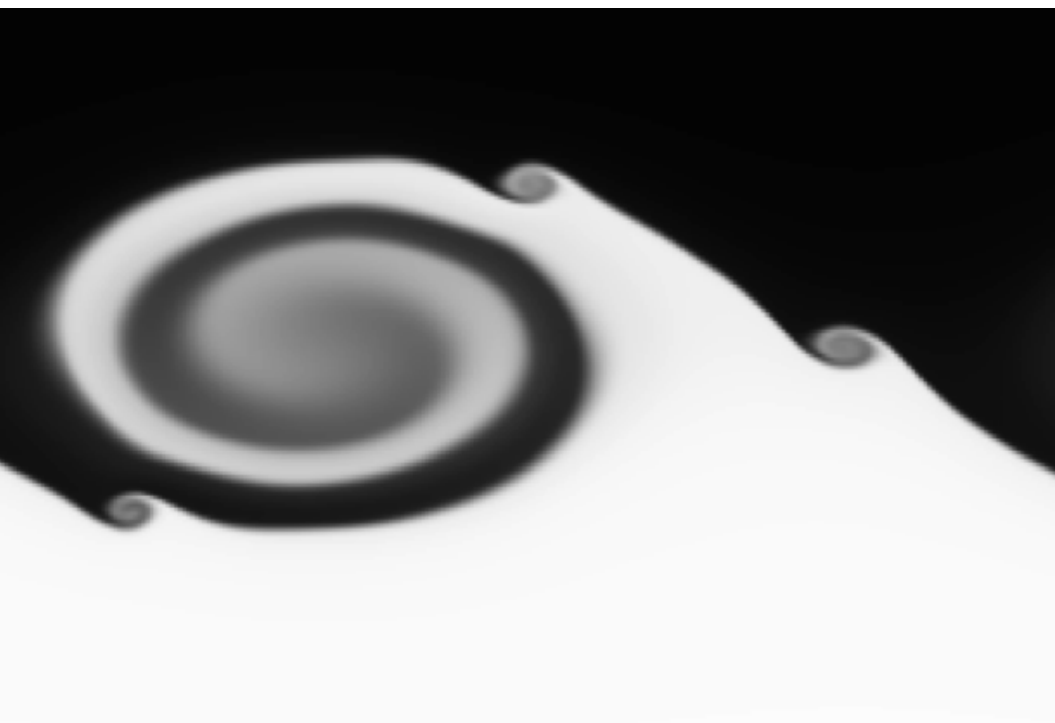
$$q'_i = \frac{q_{i+1} - q_{i-1}}{2\Delta x} + E \quad ; \quad E = q'''_i \left(\frac{\Delta x^2}{3!2} \right) + \mathcal{O}(\Delta x^3) \quad \text{Order 2}$$

$$q'_i = \frac{4}{3} \frac{q_{i+1} - q_{i-1}}{2\Delta x} - \frac{1}{3} \frac{q_{i+2} - q_{i-2}}{4\Delta x} + \frac{q_{i+1} - 3q_i + 3q_{i-1}}{12\Delta x} + E \quad ; \quad E = q''''_i \left(\frac{\Delta x^3}{4!} \right) + \mathcal{O}(\Delta x^4) \quad \text{Order 3}$$

$$q'_i = \frac{4}{3} \frac{q_{i+1} - q_{i-1}}{2\Delta x} - \frac{1}{3} \frac{q_{i+2} - q_{i-2}}{4\Delta x} + E \quad ; \quad E = q''''''_i \left(\frac{\Delta x^4}{5!} \right) + \mathcal{O}(\Delta x^5) \quad \text{Order 4}$$

A "good" scheme

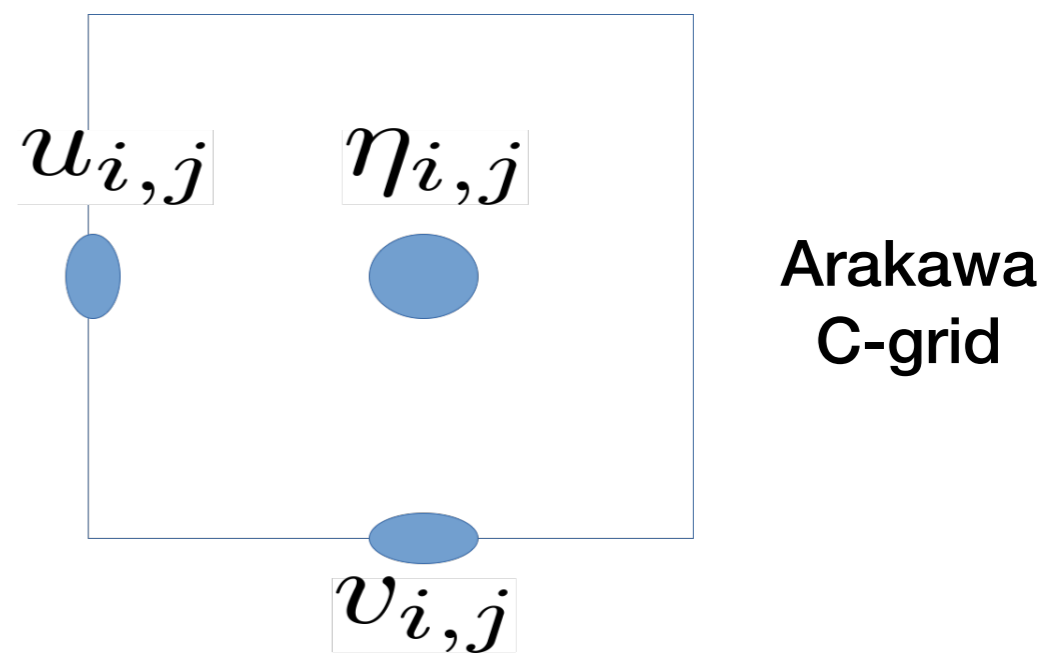
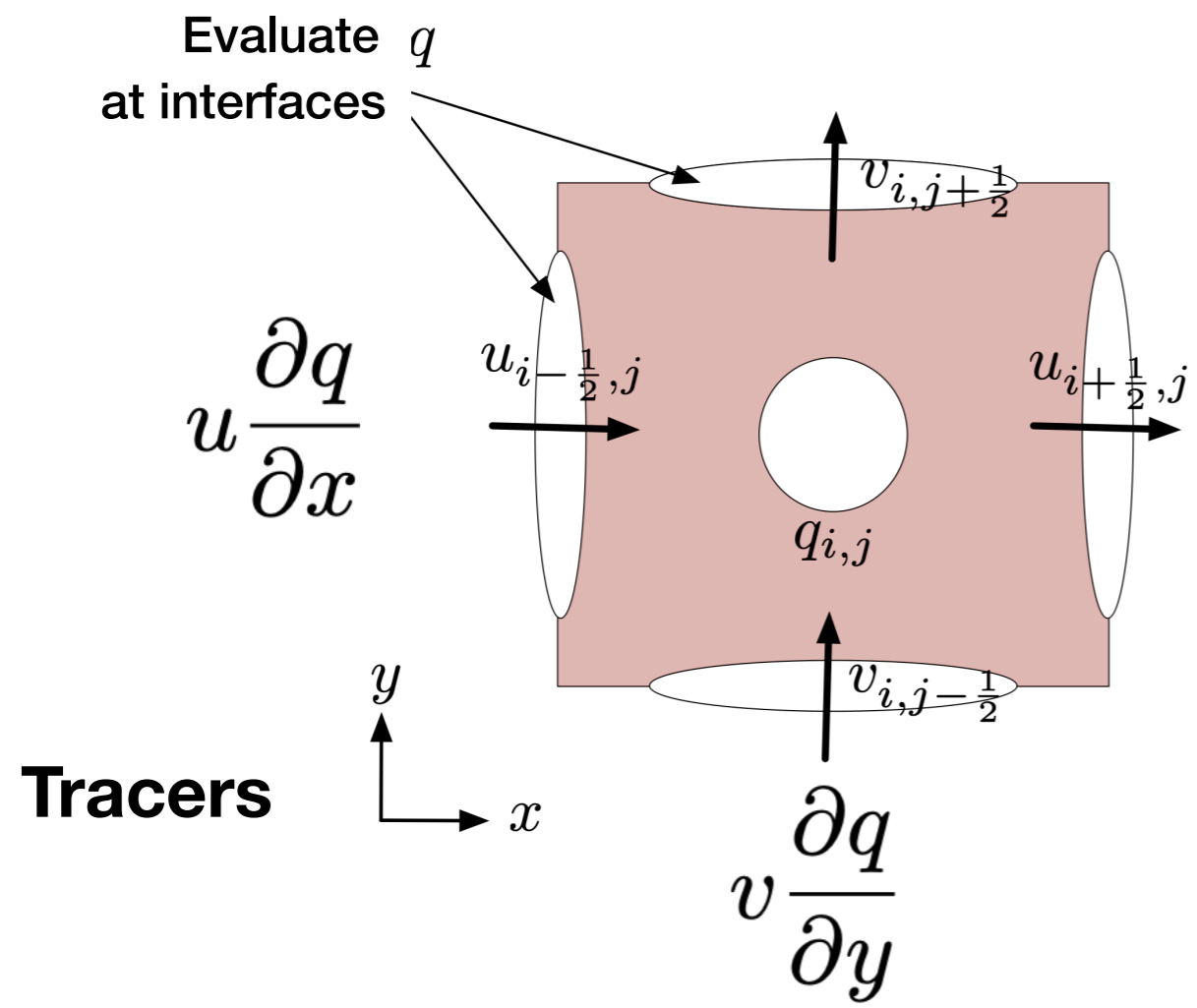
- Stable, $CFL = \Delta t < \frac{\Delta x}{V_{max}}$
- Precise
- Low dispersive
- Not too diffusive
- Cheap



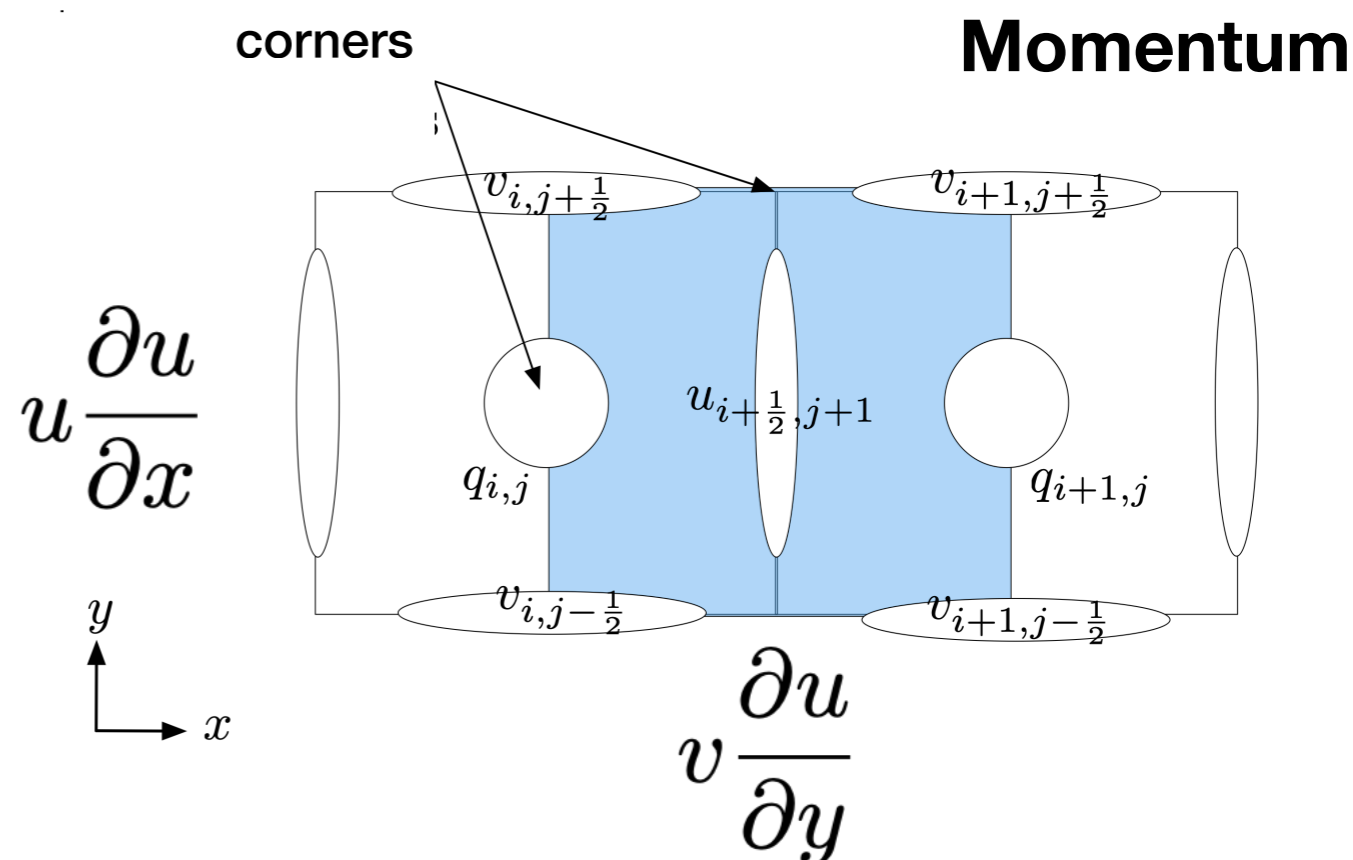
Options for advection

Equation	horizontal	vertical
Momentum 3D (UV_ADV) (+ eq W_en NBQ)	UV_HADV_TVD UV_HADV_C2 UV_HADV_UP3 UV_HADV_C4 UV_HADV_UP5 UV_HADV_C6 UV_HADV_WENO5	UV_VADV_TVD UV_VADV_C2 UV_VADV_SPLINES UV_VADV_WENO5
Tracers	TS_HADV_UP3 TS_HADV_RSUP3 TS_HADV_C4 TS_HADV_WENO5 TS_HADV_UP5 TS_HADV_C6 TS_HADV_RSUP5	TS_VADV_TVD TS_VADV_C2 TS_VADV_SPLINES TS_VADV_AKIMA TS_VADV_WENO5
Momentum 2D	M2_HADV_UP3 M2_HADV_C2	

The Advection Problem: An Interpolation Problem

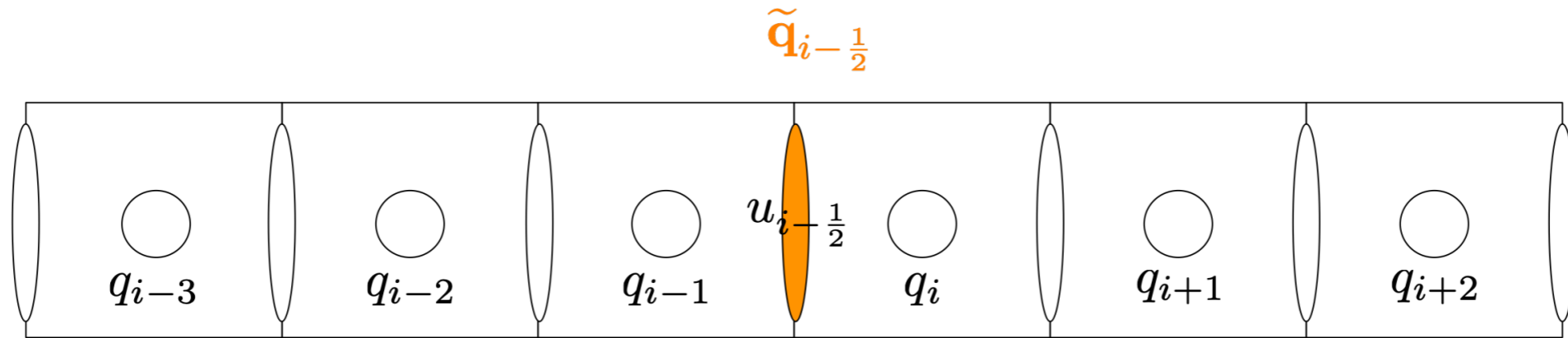


Evaluate u and v at the cell center and corners



Horizontal advection

HADV_C2, HADV_UP3, HADV_C4, HADV_UP5, HADV_C6



$$\partial_x(uq)|_{x=x_i} = \frac{1}{\Delta x_i} \left\{ u_{i+\frac{1}{2}} \tilde{q}_{i+\frac{1}{2}} - u_{i-\frac{1}{2}} \tilde{q}_{i-\frac{1}{2}} \right\}$$

$$\tilde{q}_{i-\frac{1}{2}}^{\text{C2}} = \frac{q_i + q_{i-1}}{2}$$

$$\tilde{q}_{i-\frac{1}{2}}^{\text{C4}} = \left(\frac{7}{6}\right) \tilde{q}_{i-\frac{1}{2}}^{\text{C2}} - \left(\frac{1}{12}\right)(q_{i+1} + q_{i-2})$$

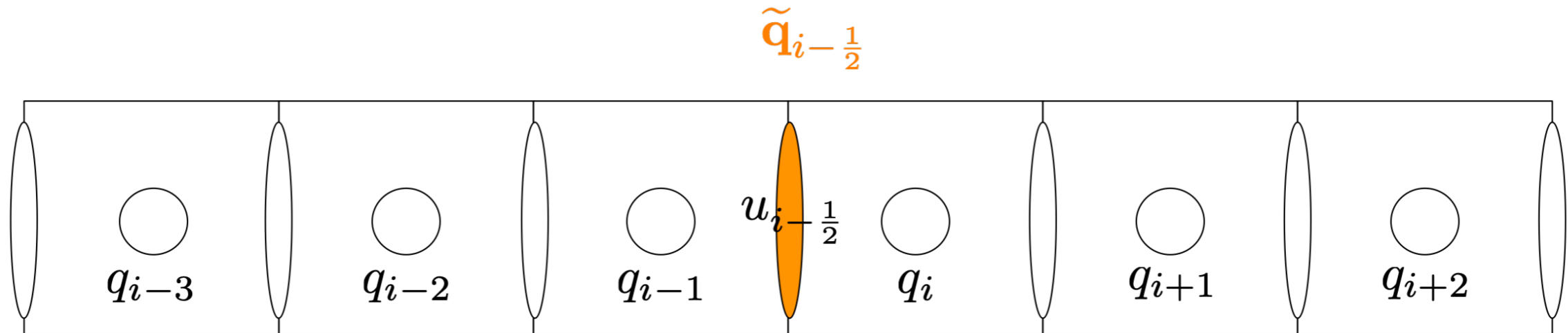
$$\tilde{q}_{i-\frac{1}{2}}^{\text{UP3}} = \tilde{q}_{i-\frac{1}{2}}^{\text{C4}} + \text{sign}\left(\frac{1}{12}, u_{i-\frac{1}{2}}\right)(q_{i+1} - 3q_i + 3q_{i-1} - q_{i-2})$$

$$\tilde{q}_{i-\frac{1}{2}}^{\text{C6}} = \left(\frac{8}{5}\right) \tilde{q}_{i-\frac{1}{2}}^{\text{C4}} - \left(\frac{19}{60}\right) \tilde{q}_{i-\frac{1}{2}}^{\text{C2}} + \left(\frac{1}{60}\right)(q_{i+2} + q_{i-3})$$

$$\tilde{q}_{i-\frac{1}{2}}^{\text{UP5}} = \tilde{q}_{i-\frac{1}{2}}^{\text{C6}} - \text{sign}\left(\frac{1}{60}, u_{i-\frac{1}{2}}\right)(q_{i+2} - 5q_{i+1} + 10q_i - 10q_{i-1} + 5q_{i-2} - q_{i-3})$$

Horizontal advection

HADV_RSUP3, HADV_RSUP5



$$\partial_x(uq)|_{x=x_i} = \frac{1}{\Delta x_i} \left\{ u_{i+\frac{1}{2}} \tilde{q}_{i+\frac{1}{2}} - u_{i-\frac{1}{2}} \tilde{q}_{i-\frac{1}{2}} \right\}$$

$$\tilde{q}_{i-\frac{1}{2}}^{\text{UP3}} = \tilde{q}_{i-\frac{1}{2}}^{\text{C4}} + \text{sign}\left(\frac{1}{12}, u_{i-\frac{1}{2}}\right) (q_{i+1} - 3q_i + 3q_{i-1} - q_{i-2})$$

$$\tilde{q}_{i-\frac{1}{2}}^{\text{UP5}} = \tilde{q}_{i-\frac{1}{2}}^{\text{C6}} - \text{sign}\left(\frac{1}{60}, u_{i-\frac{1}{2}}\right) (q_{i+2} - 5q_{i+1} + 10q_i - 10q_{i-1} + 5q_{i-2} - q_{i-3})$$

=> Schemes Split-UP3 et Split-UP5

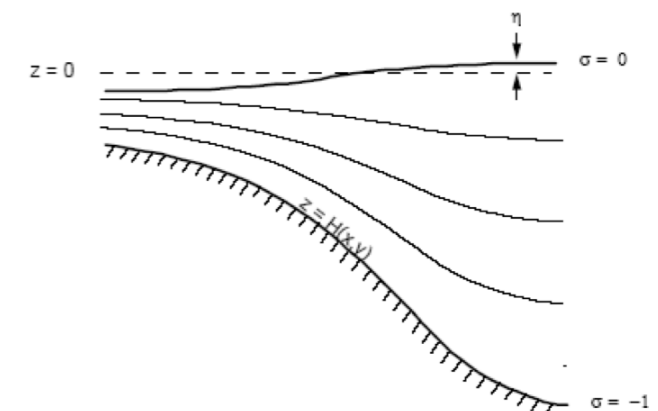
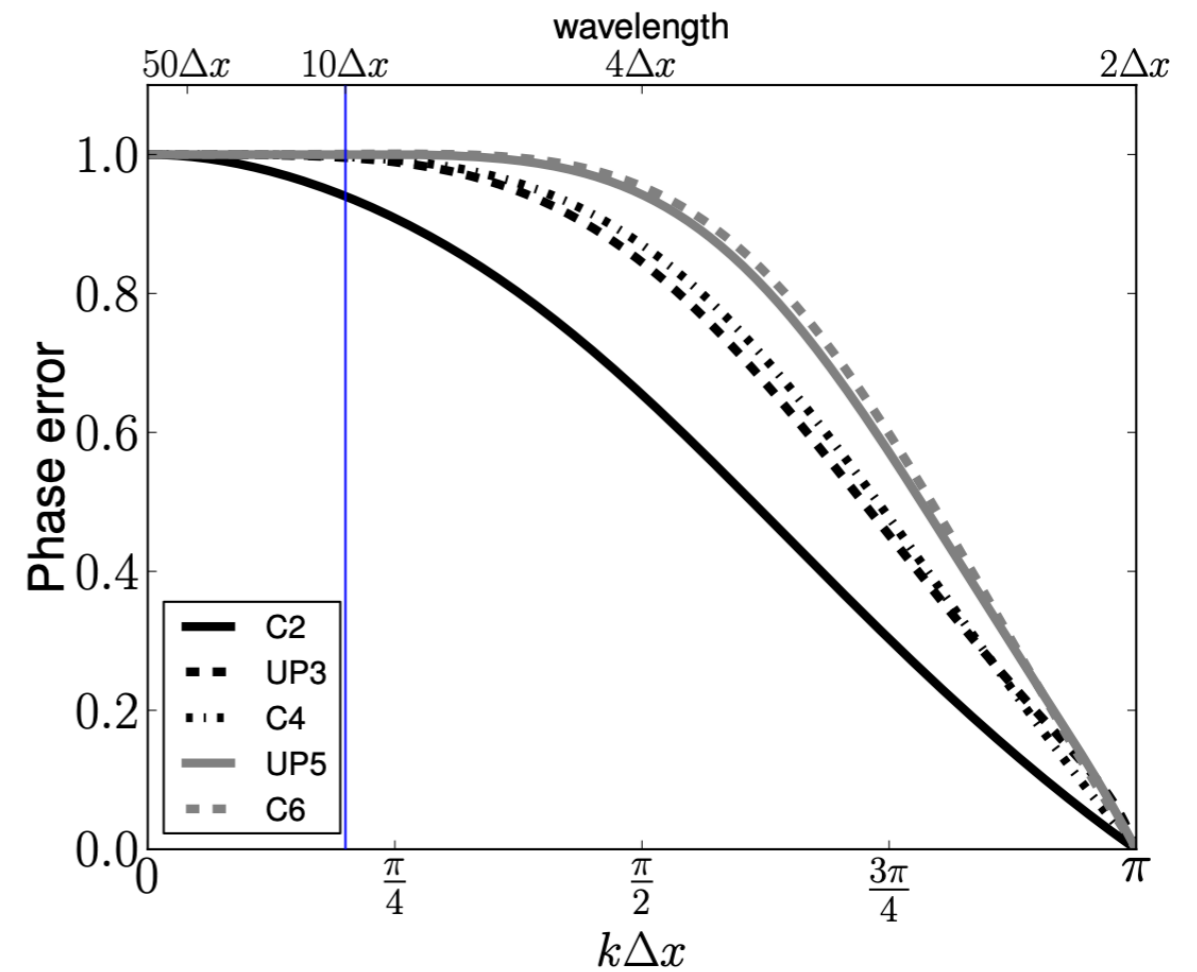
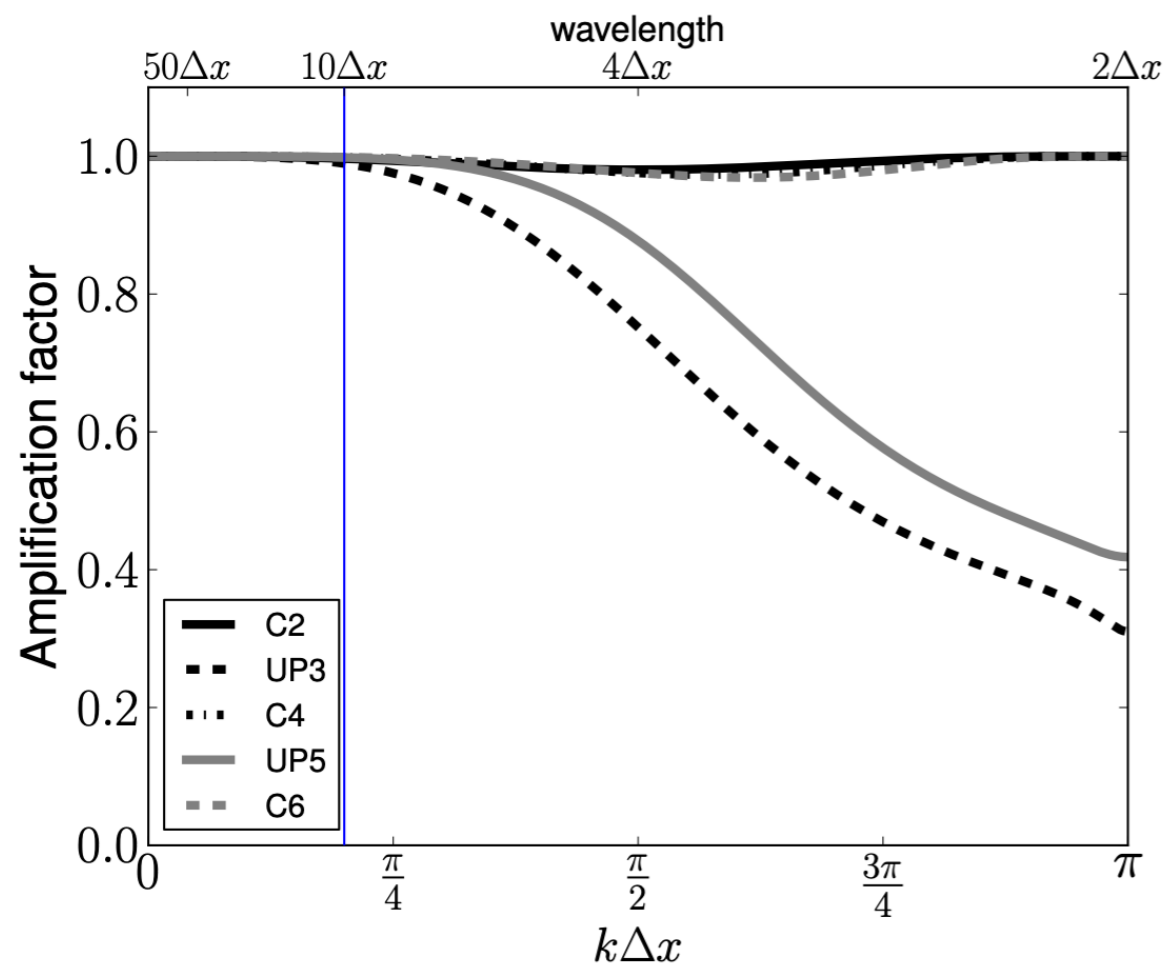


Figure 1. The sigma coordinate system.

Properties of linear schemes



$$q = q_0 e^{ikx - \omega t}$$

$$q^n = (A)^n q_0, \text{ we want } A \leq 1$$

Note : finite differences vs. finite volumes

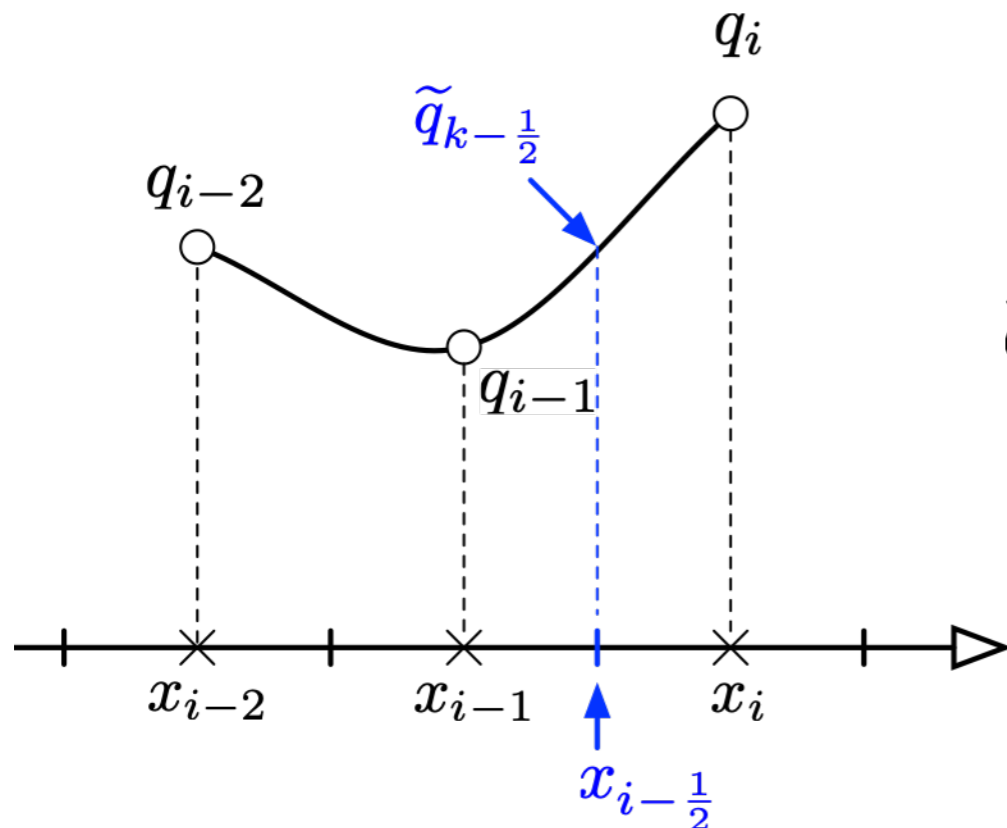
Classical UP3 scheme

$$\frac{q(x_i + \Delta x) - q(x_i - \Delta x)}{2\Delta x} = \partial_x q(x_i) + \frac{1}{6} \Delta x^2 \partial_x^3 q(x_i) + \mathcal{O}(\Delta x^4)$$

To cancel order 2 error

$$\tilde{q}_{i-\frac{1}{2}}^{\text{UP3}} = \frac{q_i + q_{i-1}}{2} - \frac{1}{6} (q_i - 2q_{i-1} + q_{i-2})$$

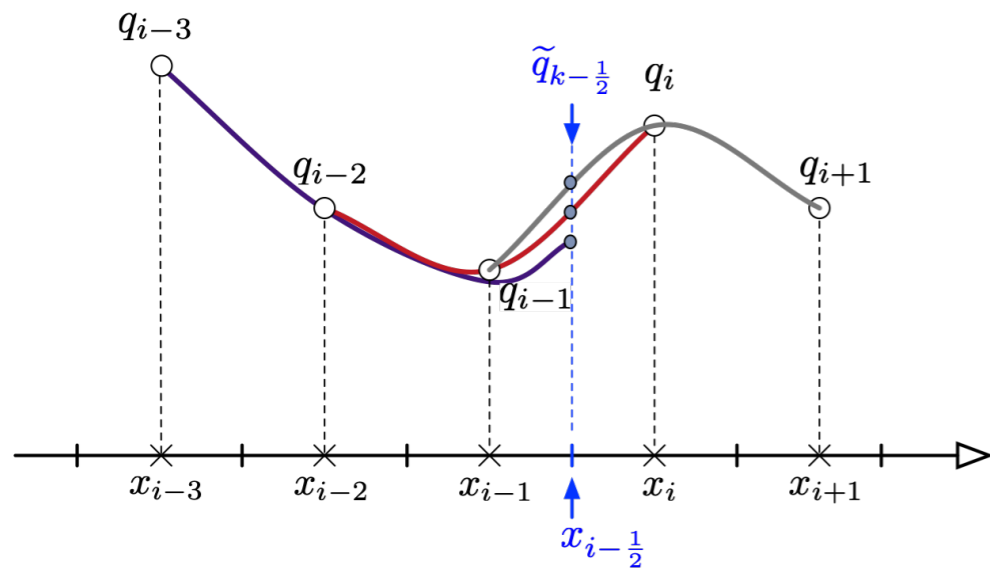
UP3 scheme in the sense of finite volumes (ex Leonard 95)



$$\tilde{q}_{i-\frac{1}{2}} = \frac{q_i + q_{i-1}}{2} - \frac{1}{8} (q_i - 2q_{i-1} + q_{i-2})$$

WENO schemes (e.g Acker et al, 2016), *TS_HADV_WENO5*

Non-linear weighting between 3 interface value evaluations



$$\tilde{q}_{k-\frac{1}{2}} = w_0 \tilde{q}_{k-\frac{1}{2}}^{(0)} + w_1 \tilde{q}_{k-\frac{1}{2}}^{(1)} + w_2 \tilde{q}_{k-\frac{1}{2}}^{(2)}$$

1. Convexity

ENO property (essentially non-oscillatory)

5th order if $q(x)$ is smooth

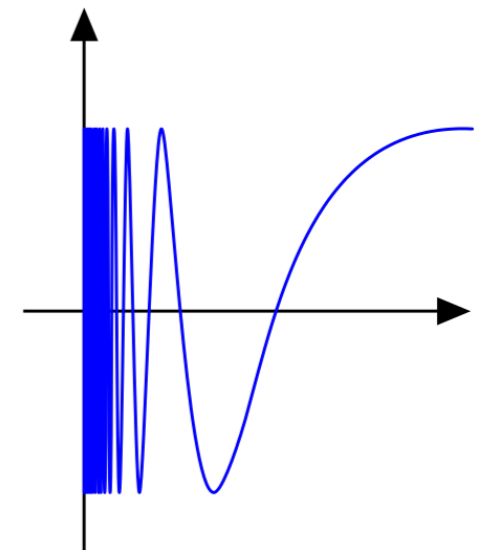
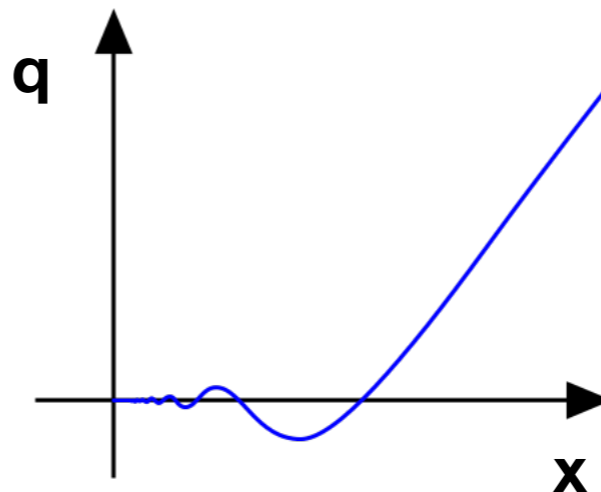
$$\forall N, \exists M, \sum_{j=1}^{N-1} |q_{j+1} - q_j| \leq M$$

1. ENO property (it satisfies a Total Variation Bounded constraint)

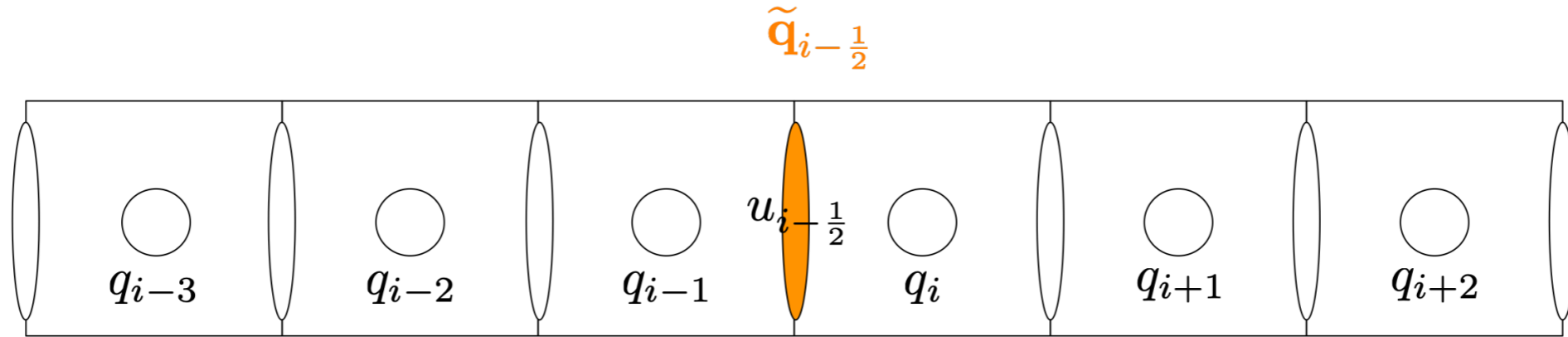
But does not preserve the monotony !!!!

=> nevertheless: preferred choice for biogeochemic tracers

BIO_HADV_WENO5



TVD schemes, *UV_HADV_TVD*



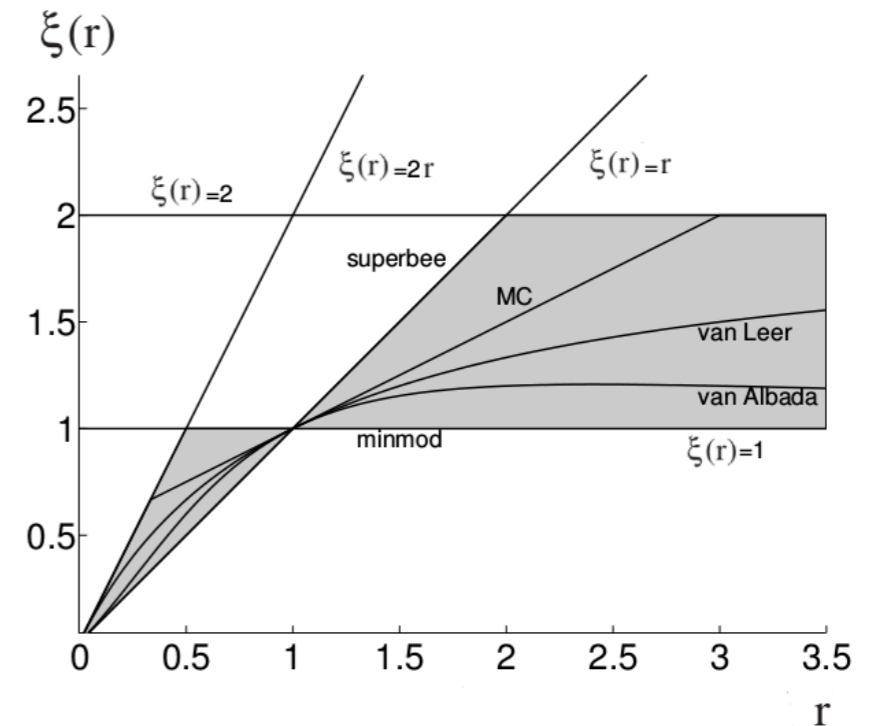
Ponderation between upwind et C2

$$\tilde{q}_{i-\frac{1}{2}}^{TVD} = (1 - \xi) \tilde{q}_{i-\frac{1}{2}}^{C2} + \xi \tilde{q}_{i-\frac{1}{2}}^{UPW}$$

$$u_{i-\frac{1}{2}} > 0 \quad : \quad \tilde{q}_{i-\frac{1}{2}}^{TVD} = q_{i-1} \quad ; \quad r = \frac{q_i - q_{i-1}}{q_{i+1} - q_i}$$

$$u_{i-\frac{1}{2}} < 0 \quad : \quad \tilde{q}_{i-\frac{1}{2}}^{TVD} = q_i \quad ; \quad r = \frac{q_{i+2} - q_{i+1}}{q_{i+1} - q_i}$$

$$\xi = f(r)$$



1. Total Variation Diminishing \Rightarrow monotonic

2. But order 1 !!!

$$\forall N, \quad \left(\sum_{j=1}^{N-1} |q_{j+1} - q_j| \right)^{n+1} \leq \left(\sum_{j=1}^{N-1} |q_{j+1} - q_j| \right)^n$$

Non-linear terms (rhs3d.F)

Lilly (1965) type formulation

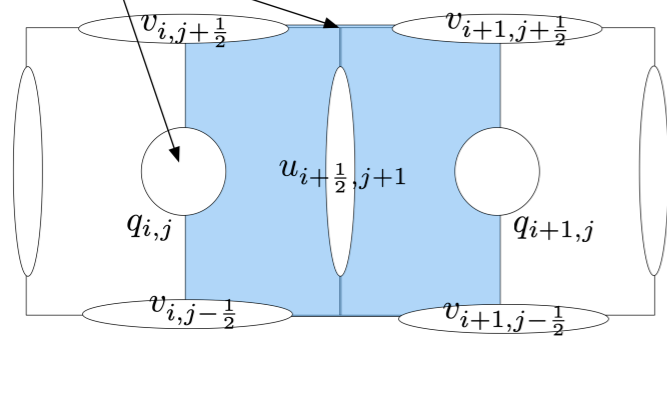
$$\partial_t(\text{Hz}u) + \partial_x ((\text{Hz} u)u) + \partial_y ((\text{Hz} v) u) + \dots$$

$$\partial_t(\text{Hz}v) + \partial_x ((\text{Hz} u)v) + \partial_y ((\text{Hz} v) v) + \dots$$

UV_HADV_UP3

$$\tilde{q}_{i-\frac{1}{2}}^{\text{UP3}} = \tilde{q}_{i-\frac{1}{2}}^{\text{C4}} + \text{sign}\left(\frac{1}{12}, u_{i-\frac{1}{2}}\right)(q_{i+1} - 3q_i + 3q_{i-1} - q_{i-2})$$

Besoin d'évaluer u et v
au centre et aux coins
des mailles



$$\left(\widetilde{(\text{Hz} u)u} \right)_{i,j} = \widetilde{(\text{Hz} u)}_{i,j}^{\text{C4}} \tilde{u}_{i,j}^{\text{UP3}}$$

$$\left(\widetilde{(\text{Hz} v)u} \right)_{i+\frac{1}{2},j+\frac{1}{2}} = \widetilde{(\text{Hz} v)}_{i+\frac{1}{2},j+\frac{1}{2}}^{\text{C4}} \tilde{u}_{i+\frac{1}{2},j+\frac{1}{2}}^{\text{UP3}}$$

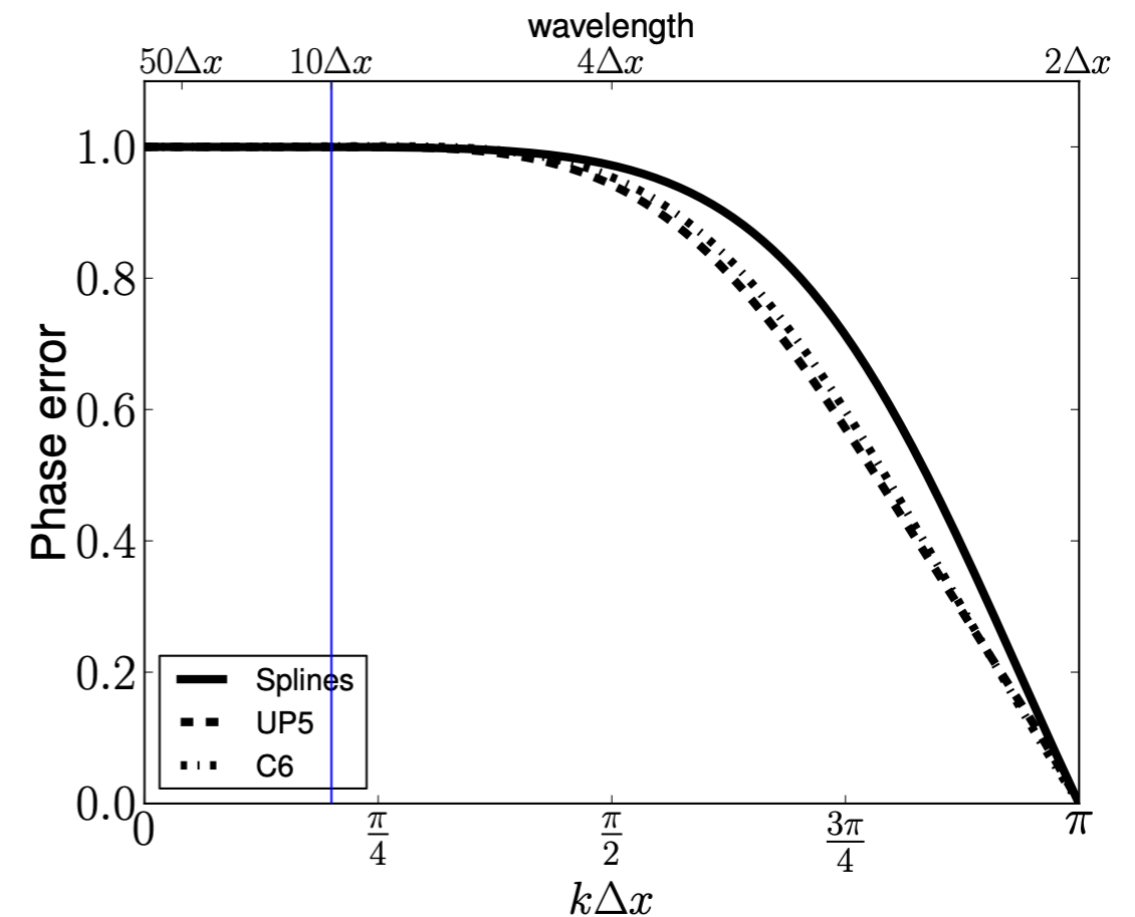
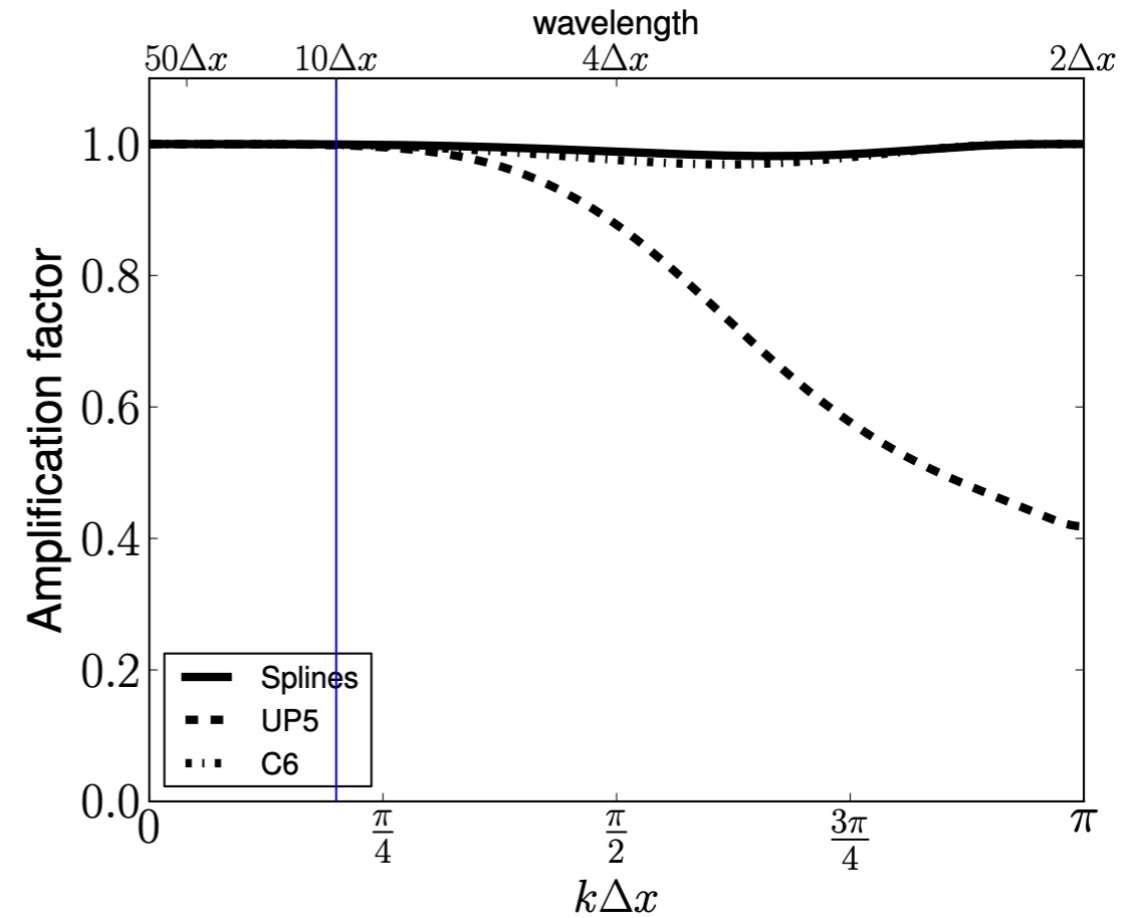
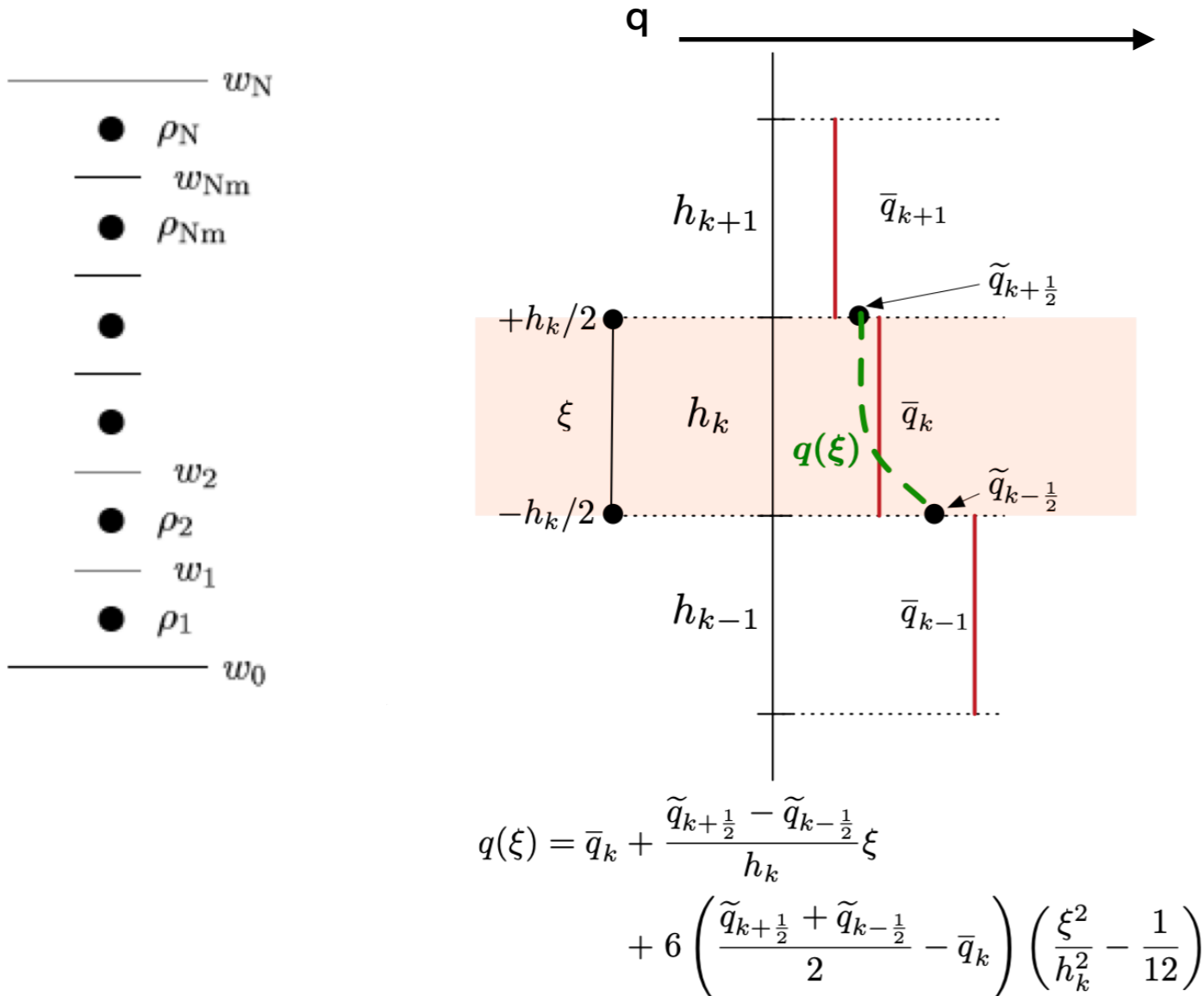
with the choice of the upwind direction made according to:

$$u_{i,j}^{\text{upw}} = u_{i+\frac{1}{2},j} + u_{i-\frac{1}{2},j}, \quad v_{i+\frac{1}{2},j+\frac{1}{2}}^{\text{upw}} = (\text{Hz} v)_{i,j+\frac{1}{2}} + (\text{Hz} v)_{i+1,j+\frac{1}{2}}$$

Vertical advection schemes : *VADV_SPLINES*

Fluxes obtained as a solution of the tri-diagonal problem:

$$\begin{aligned} \text{Hz}_{k+1} \tilde{q}_{k-\frac{1}{2}} + 2(\text{Hz}_k + \text{Hz}_{k+1}) \tilde{q}_{k+\frac{1}{2}} + \text{Hz}_k \tilde{q}_{k+\frac{3}{2}} \\ = 3(\text{Hz}_k \bar{q}_{k+1} + \text{Hz}_{k+1} \bar{q}_k) \end{aligned}$$



Semi-implicit formulation

V_ADV_IMP

Idea: split vertical velocity into an explicit contribution and an implicit contribution (Shchepetkin 2015)

$$\Omega = \Omega^{(e)} + \Omega^{(i)}, \quad \Omega^{(e)} = \frac{\Omega}{f(\alpha_{adv}^z, \alpha_{max})}, \quad f(\alpha_{adv}^z, \alpha_{max}) = \begin{cases} 1, & \alpha_{adv}^z \leq \alpha_{max} \\ \alpha / \alpha_{max}, & \alpha_{adv}^z > \alpha_{max} \end{cases}$$

→ $\Omega^{(e)}$ integrated with an explicit scheme (max CFL)

→ $\Omega^{(i)}$ integrated with an Euler uwind implicit scheme icite

Configuration	résolution	ancien dt	nouveau dt
BENGUELA (Penven et al)	25 km	6300s	7140s
OMAN (Vic et al)	2 km	160s	470s

No control over errors

Obligation to use a linear scheme on the explicit part

Scheme C4 and « akima » (Van leer 1977)

V_ADV_C4, VADV_AKIMA

$$\begin{aligned}\tilde{q}_{k-\frac{1}{2}}^{\text{C4}} &= \left(\frac{7}{6}\right)\tilde{q}_{k-\frac{1}{2}}^{\text{C2}} - \left(\frac{1}{12}\right)(q_{k+1} + q_{k-2}) \\ &= \tilde{q}_{k-\frac{1}{2}}^{\text{C2}} - \frac{1}{6}(d_k - d_{k-1}),\end{aligned}\quad d_k = \frac{\Delta q_{k+\frac{1}{2}} + \Delta q_{k-\frac{1}{2}}}{2}$$

AKIMA : C4 with harmonic mean of the slopes instead of algebraic

$$d_k = \begin{cases} \frac{2}{\frac{1}{\Delta q_{k+\frac{1}{2}}} + \frac{1}{\Delta q_{k-\frac{1}{2}}}} & \text{si } \Delta q_{k+\frac{1}{2}} \Delta q_{k-\frac{1}{2}} > 0 \\ 0 & \text{sinon} \end{cases}$$

How to choose ???

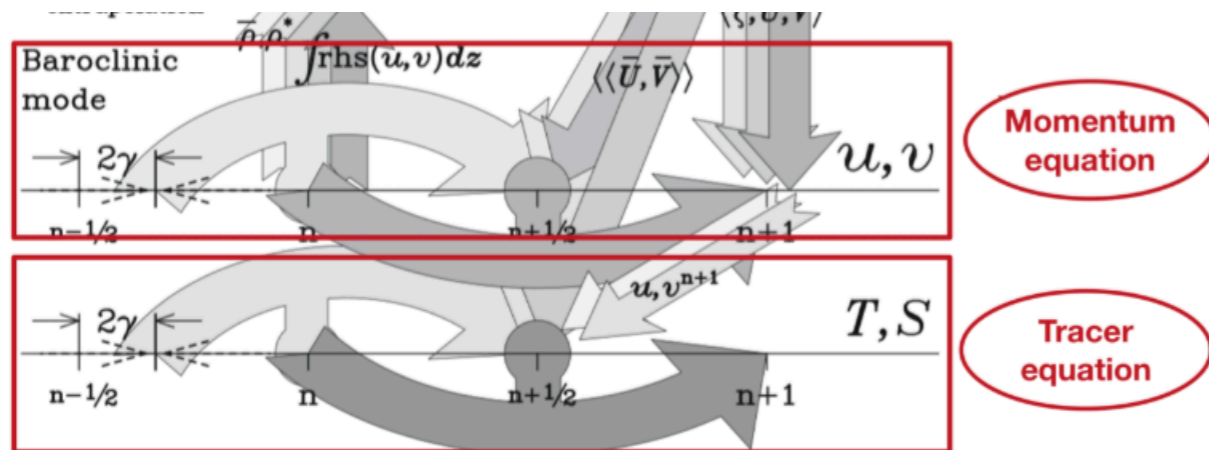
Equation	horizontal	vertical
Moment 3D (UV_ADV) (+ eq W_ en NBQ)	UV_HADV_TVD UV_HADV_C2 UV_HADV_UP3 UV_HADV_C4 UV_HADV_UP5 UV_HADV_C6 UV_HADV_WENO5	UV_VADV_TVD UV_VADV_C2 UV_VADV_SPLINES UV_VADV_WENO5
Traceurs	TS_HADV_UP3 TS_HADV_RSUP3 TS_HADV_C4 TS_HADV_WENO5 TS_HADV_UP5 TS_HADV_C6 TS_HADV_RSUP5	TS_VADV_TVD TS_VADV_C2 TS_VADV_SPLINES TS_VADV_AKIMA TS_VADV_WENO5
Moment 2D	M2_HADV_UP3 M2_HADV_C2	

3920 combinations ...

- > choose not to choose
- robust default choices
- > other error causes
- > physics :
 - positivity, scales
- > cost (compromise)

+V_VADV_IMP
+BIO_HADV_WENO
+ ...

In practice



2 calls per time
-> re-use (or not) the same routines

Moment : 2 calls to *rhs3d.F*
with also:

- *u_hadv_order5.h*
- *uvhadv_tvd.h*
- *uhdiff_order5.h*

t(nx,ny,nz,3)

But also :

Different schemes at predictor (cheaper)
and at corrector steps
ex : C6+WENO5, C4+UP3

Tracers : *pre_step3d.F*, *step3d_t.F*
with also :

- *t3dadv_order5.h*
- *compute_vert_tracer_fluxes.h*

define PREDICTOR (traceurs)

nnew /= 3 (momentum)

u(nx,ny,nz,3)



Viscous operators and diffusion

Viscous operator shape (Wajsowic, 1993)

UV_VIS2 Viscous tensor (*uv3dmix.F*)

$$\boldsymbol{\sigma}(\mathbf{u}_h) = \begin{pmatrix} \partial_x u - \partial_y v & \partial_y u + \partial_x v \\ \partial_x v + \partial_y u & -(\partial_x u - \partial_y v) \end{pmatrix} \quad \mathbf{u}_h = [u, v]$$

$\langle u'u' + u'v' \rangle$
 $\langle v'v' + u'v' \rangle$

the viscosity operator is given by

$$-\nabla_h \cdot \langle \mathbf{u}'_h \mathbf{u}'_h \rangle = \frac{1}{\text{Hz}} \nabla_h \cdot (A_M \text{Hz} \boldsymbol{\sigma}), \quad A_M \leftrightarrow \text{visc2}$$

Ensures:

- conservation of momentum
- conservation of angular momentum
- strictly dissipative term

UV_VIS4 Same logic applied twice

$$(B_M \leftrightarrow \text{visc4})$$

$$-\nabla_h \cdot \langle \mathbf{u}'_h \mathbf{u}'_h \rangle = -\frac{1}{\text{Hz}} \nabla_h \cdot (B_M \text{Hz} \boldsymbol{\sigma}'), \quad \boldsymbol{\sigma}' = \boldsymbol{\sigma}(\nabla_h \cdot \boldsymbol{\sigma}(\mathbf{u}_h))$$

Closures of Smagorinsky type

UV_VIS_SMAGO, UV_VIS2

Turbulent viscosity coefficient

$$A_M = C_M (\Delta x \Delta y) \sqrt{(\partial_x u)^2 + (\partial_y v)^2 + 2(\partial_y u + \partial_x v)^2}$$

By default $C_M = \frac{1}{10}$ (parameter horcon in routif hvisc_coef)

TS_DIF_SMAGO, UV_VIS2

Turbulent diffusion coefficient

$$A_S = C_S (\Delta x \Delta y) \sqrt{(\partial_x u)^2 + (\partial_y v)^2 + 2(\partial_y u + \partial_x v)^2}$$

By default $C_S = \frac{1}{12}$ (parameter horcon in routif hdiff_coef)

Diffusion tournée (TS_MIX_ISO, TS_MIX_GEO)

TS_DIF2

Under small slopes assumption (i.e. $\frac{\|\nabla_h \rho\|}{\partial_z \rho} \ll 1$) we have

$$-\nabla_h \cdot \langle \mathbf{u}'_h X' \rangle = \nabla \cdot (\mathbf{R} \nabla X), \quad \mathbf{R} = \begin{pmatrix} A_x & 0 & A_x \alpha_x \\ 0 & A_y & A_y \alpha_y \\ A_x \alpha_x & A_y \alpha_y & A_x \alpha_x^2 + A_y \alpha_y^2 \end{pmatrix}$$

$$\alpha_m = - \left(\frac{\partial_m \rho}{\partial_z \rho} \right), \quad A_x \leftrightarrow \text{diff3u}, \quad A_y \leftrightarrow \text{diff3v}$$

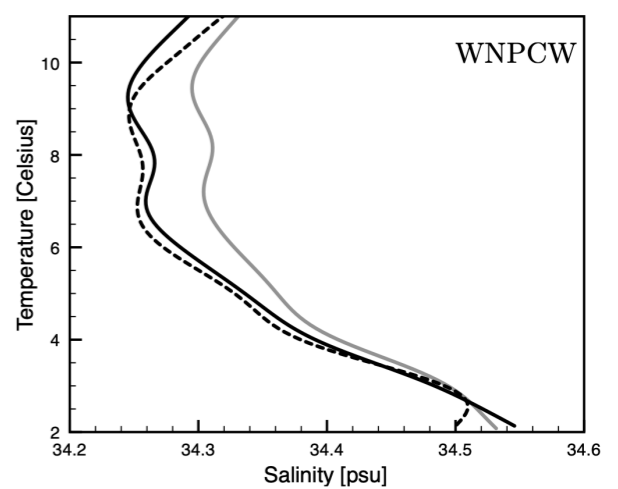
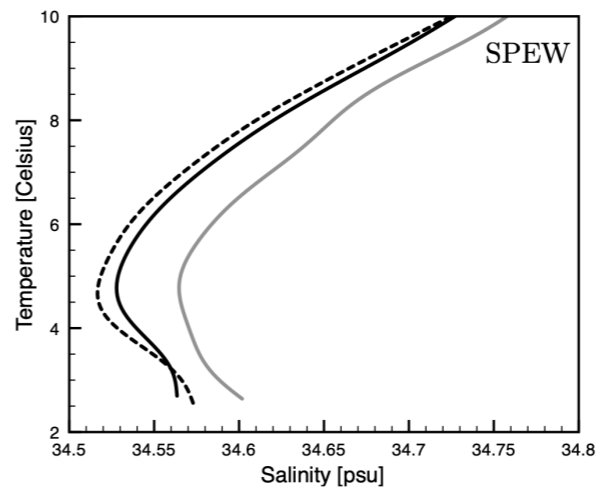
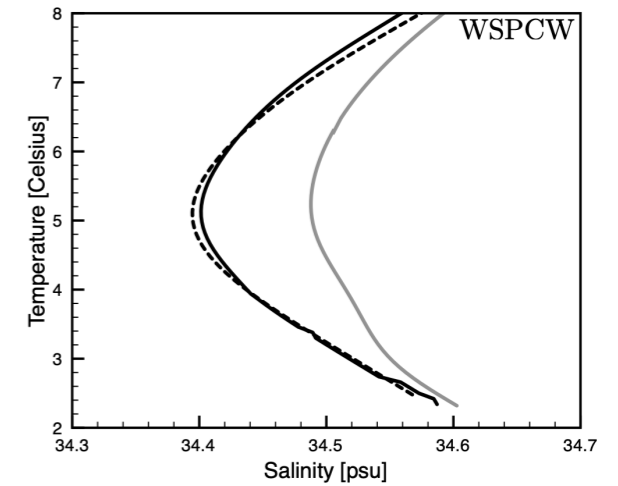
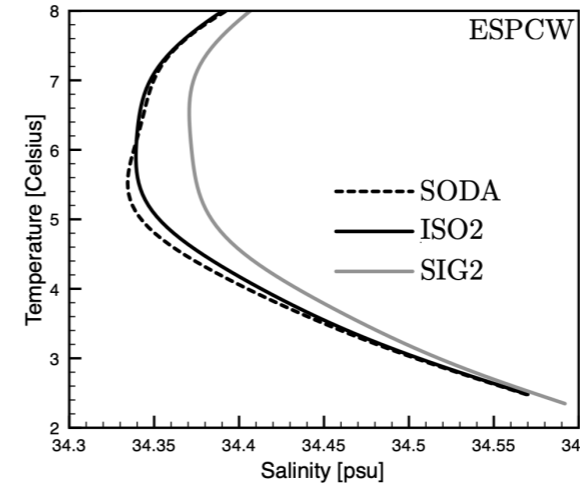
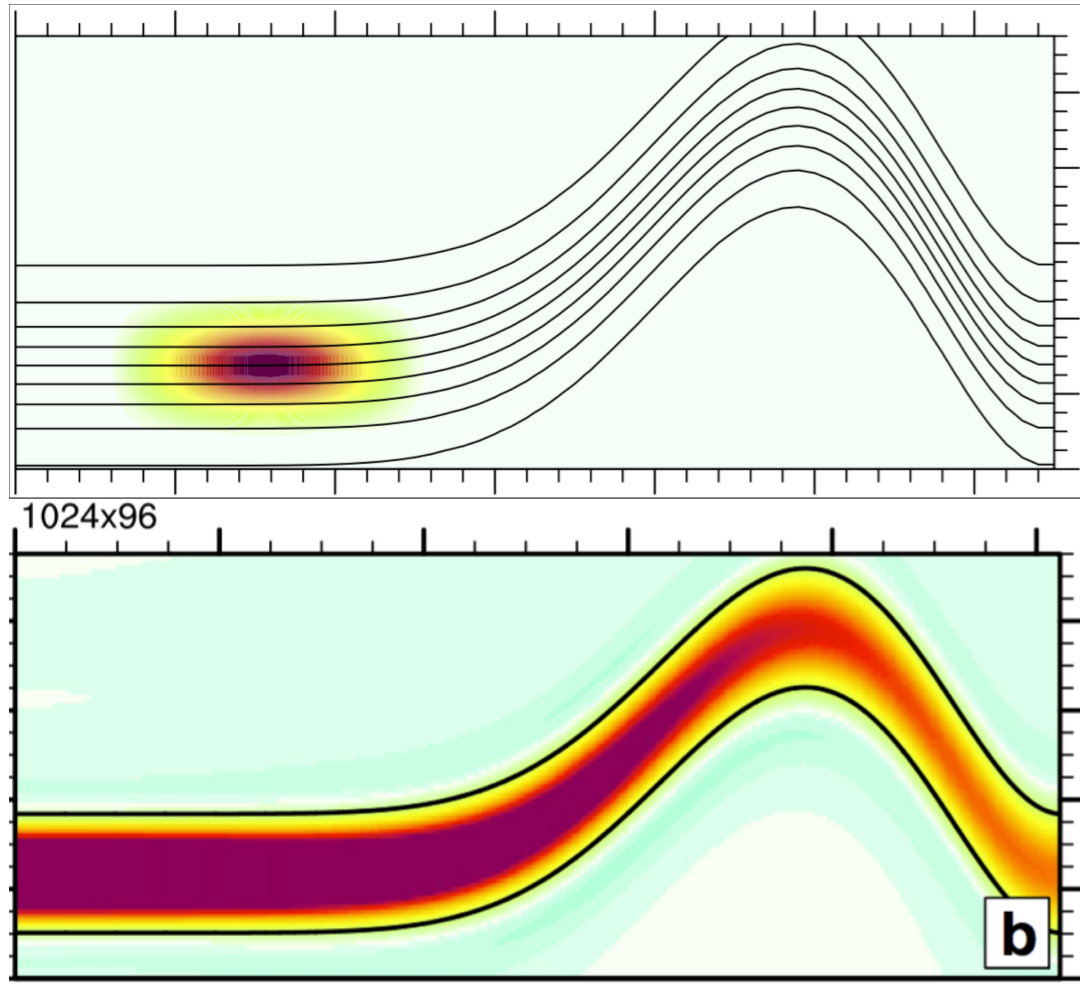
TS_DIF4

$$-\nabla_h \cdot \langle \mathbf{u}'_h X' \rangle = -\nabla \cdot (\mathbf{R}' \nabla (\nabla \cdot (\mathbf{R}' \nabla X))), \quad \mathbf{R}' = \begin{pmatrix} \sqrt{B_x} & 0 & \sqrt{B_x} \alpha_x \\ 0 & \sqrt{B_y} & \sqrt{B_y} \alpha_y \\ \sqrt{B_x} \alpha_x & \sqrt{B_y} \alpha_y & \sqrt{B_x} \alpha_x^2 + \sqrt{B_y} \alpha_y^2 \end{pmatrix}$$

TS_MIX_IMP : Method of stabilizing correction

$$\begin{cases} X^* & = X^n + \Delta t \mathcal{D}(X^n) \\ X^{n+1} & = X^* + \Delta t \partial_z \{ \text{Akz}(z) (\partial_z X^{n+1} - \partial_z X^n) \} \end{cases}$$

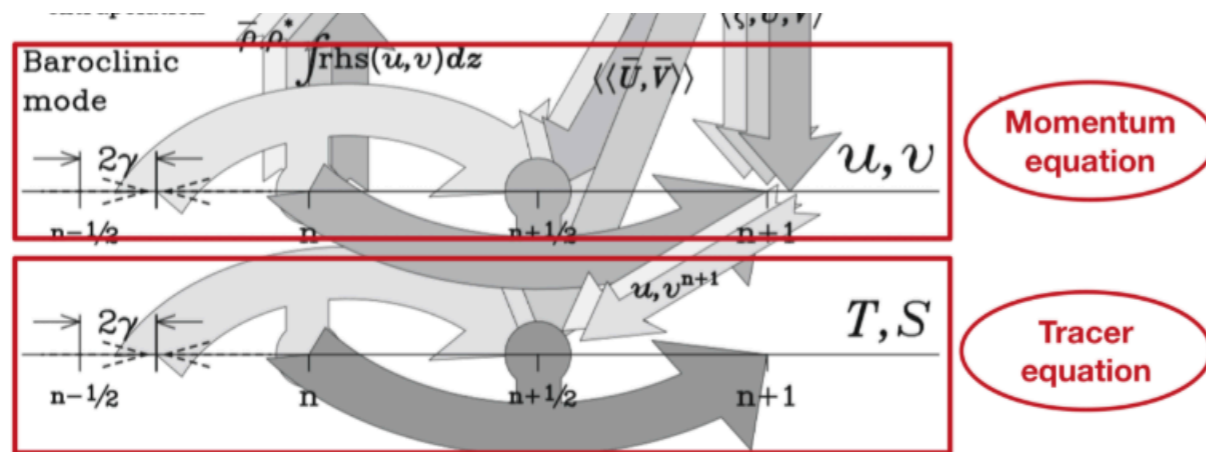
Rotated diffusion : illustration and limitations



Limitations :

- Based on the small slope hypothesis
- Non-monotonous diffusion (cross-term)
- Assumes a low frequency evolution of isopycnets

In practice



on a step of Euler

hmix_coef.F : coefficients

step3d_t.F

t3dmix.F:

- *t3dmix_ISO.F* (isop or geo)
- *t3dmix_S.F*

t3dmix_tridiagonal.h

step3d_uv2.F

uv3dmix.F:

- *uv3dmix_S.F*
- *uv3dmix_GP.F*
- *uv3dmix4_S.F*
- *uv3dmix4_GP.F*