

TUTORIAL 05:

NUMERICAL ASPECT II: STABILITY AND PGF

STEP 1: Logging onto the HPC cluster

- From a terminal/konsole:

```
ssh -X login@scp.chpc.ac.za
```

- Request one node with the alias command **qsubil**

```
qsubil
```

OBJECTIVES

- Analyse the temperature equation, again !
- Will the ocean temperature be warm enough to swim tomorrow?
- Look at the consistency of a numerical scheme
- Analyse the stability of a numerical scheme
- Uncover the CFL condition

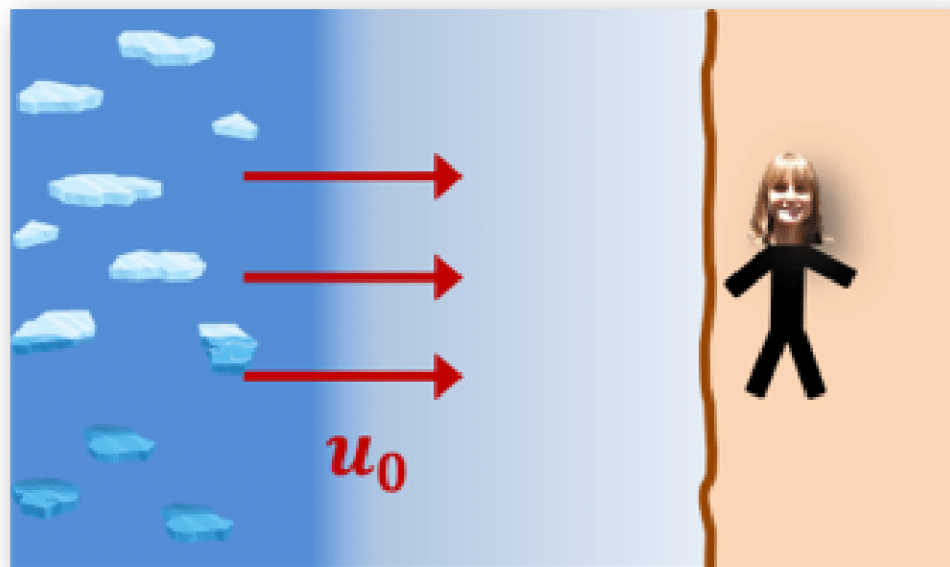
Consistency and Stability: Introduction (1/3)

→ From CROCO 3D temperature equation:

$$\frac{\partial T}{\partial t} + \mathbf{u} \nabla T = \nabla_h (K_{Th} \nabla_h T) + \frac{\partial}{\partial z} \left(K_{Tv} \frac{\partial T}{\partial z} \right)$$

→ We simplify the processes at work by studying a simple case study, where:

- there is no surface forcing (adiabatic).
- there is a constant current directed toward the shore u_0 (homogeneous in y).
- there is no variation of temperature with depth (barotropic case), i.e. we can cross-out the vertical turbulent diffusion term.
- there is no horizontal diffusion.



→ From the 3D temperature, we need to solve the 1D advection equation:

$$\frac{\partial T}{\partial t} + u_0 \frac{\partial T}{\partial x} = 0 \quad x \in [0, L], \quad t \in [0, T] \quad (1)$$

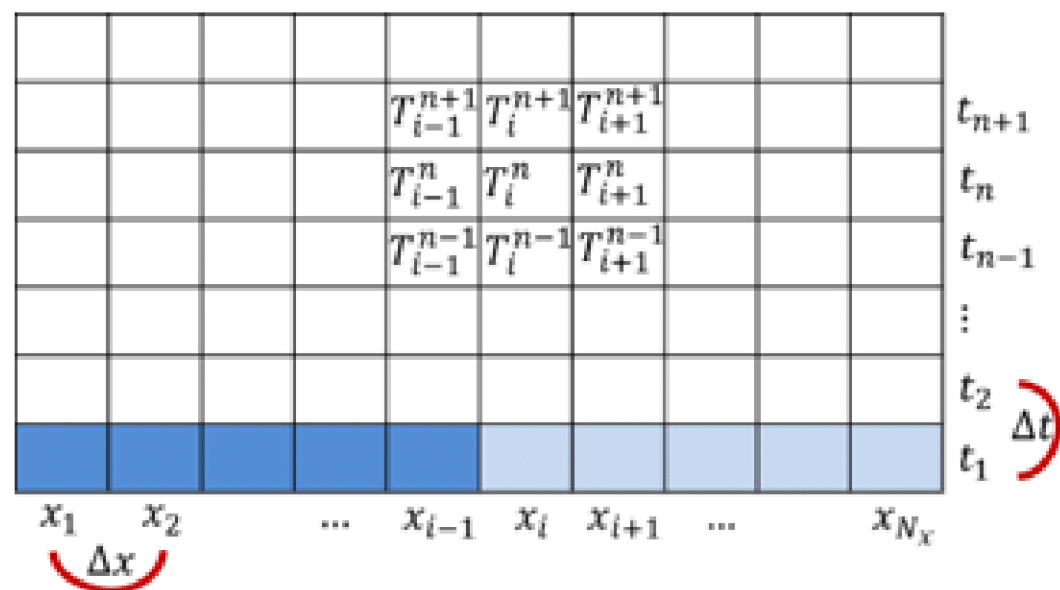
→ There are only first-order derivatives in time and space.

→ The initial conditions that portray this temperature front are known. The constant parameter u_0 (the current advecting the cold condition toward the coast) must be given.

Consistency and Stability: Introduction (2/3)

→ Same as in #TUTORIAL03, we work on a discretized model grid. We replace the continuous domain $[0, L] \times [0, T]$ by a set of **equally spaced mesh points**, such that:

$$x_i = i\Delta x, i = 1, \dots, N_x \quad \text{and} \quad t_n = n\Delta t, n = 1, \dots, N_t$$



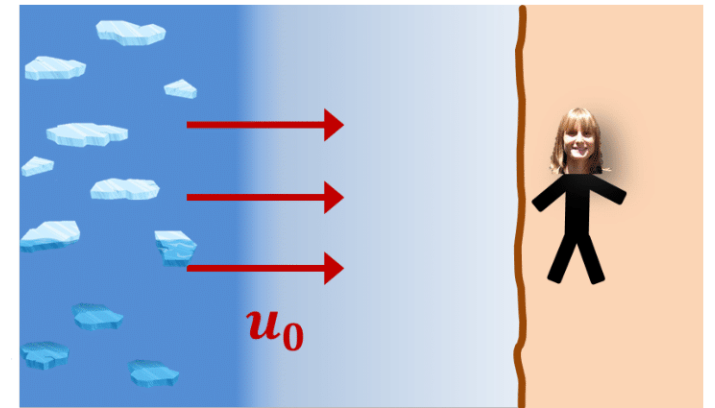
→ We need to find a **consistent** approximation for the equation derivatives: $\frac{\partial T}{\partial t}$ and $\frac{\partial T}{\partial x}$ on our model grid. This means that the error between the discretized and the real solution must approach 0.

Consistency and Stability: Introduction (3/3)

- We have the grid of our model (horizontal and vertical)
- Lets solve this equation (1D-advective equation) :

$$\frac{\partial T}{\partial t} + u_0 \frac{\partial T}{\partial x} = 0 \quad x \in [0, L], \quad t \in [0, T] \quad (1)$$

- We know T at **time t** at all x positions,
 - We want to compute T at **time $t+dt$**



- Lets find a good **numerical scheme** to solve this problem

➤ We need to find a **consistent** approximation for

the **derivatives** of the equation : $\frac{\partial T}{\partial t}$ and $\frac{\partial T}{\partial x}$

Consistency of a numerical scheme (1/5)

→ In order to quantify the error we make by solving any equation on a spatial and temporal discretised grid, we use the Taylor series expansion of a continuous function f at a point x_0 close to a reference point x :

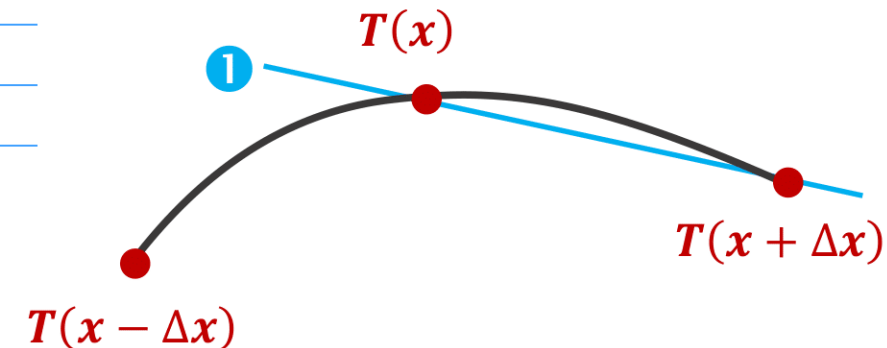
$$f(x_0) = f(x) + \frac{f'(x)}{1!}(x_0 - x) + \frac{f''(x)}{2!}(x_0 - x)^2 + \dots + \frac{f^n(x)}{n!}(x_0 - x)^n + R(x)$$

↪ If x is close to x_0 , such that $x_0 = x + \Delta x$, we can write:

$$f(x + \Delta x) = f(x) + \frac{f'(x)}{1!}\Delta x + \frac{f''(x)}{2!}\Delta x^2 + \dots + \frac{f^n(x)}{n!}\Delta x^n + R(x)$$

→ Let discretize $\frac{\partial T}{\partial x}$. There are 3 different numerical schemes:

1 The Downstream Scheme $\frac{\partial T}{\partial x} \approx \frac{T(x + \Delta x) - T(x)}{\Delta x}$



Consistency of a numerical scheme (1/5)

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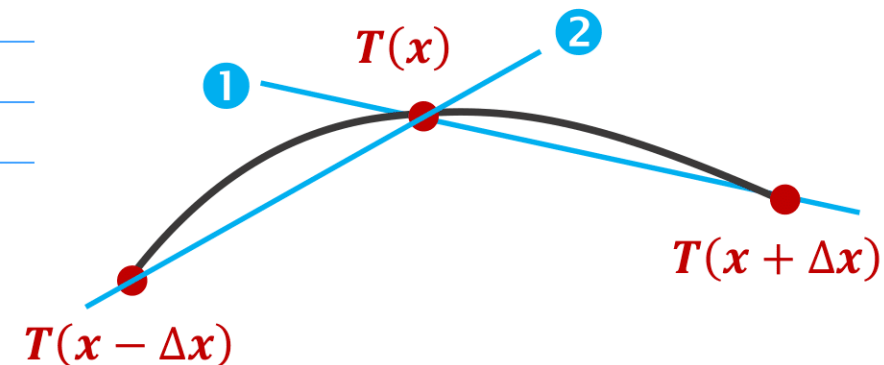
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→ Let discretize $\frac{\partial T}{\partial x}$. There are 3 different numerical schemes:

1 The Downstream Scheme $\frac{\partial T}{\partial x} \approx \frac{T(x + \Delta x) - T(x)}{\Delta x}$

2 The Upstream Scheme: $\frac{\partial T}{\partial x} \approx \frac{T(x) - T(x - \Delta x)}{\Delta x}$



Consistency of a numerical scheme (1/5)

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→ If x is close to x_0 , such that $x_0 = x + \Delta x$, we can write:

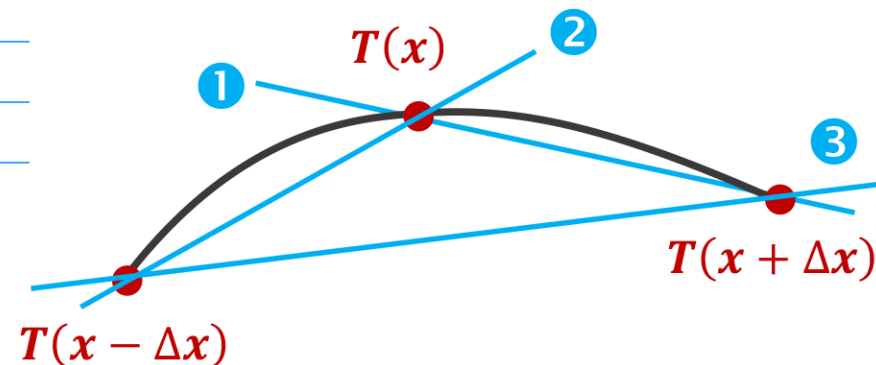
$$f(x + \Delta x) = f(x) + \frac{f'(x)}{1!}\Delta x + \frac{f''(x)}{2!}\Delta x^2 + \dots + \frac{f^n(x)}{n!}\Delta x^n + R(x)$$

→ Let discretize $\frac{\partial T}{\partial x}$. There are 3 different numerical schemes:

1 The Downstream Scheme $\frac{\partial T}{\partial x} \approx \frac{T(x + \Delta x) - T(x)}{\Delta x}$

2 The Upstream Scheme: $\frac{\partial T}{\partial x} \approx \frac{T(x) - T(x - \Delta x)}{\Delta x}$

3 The Centered Scheme $\frac{\partial T}{\partial x} \approx \frac{T(x + \Delta x) - T(x - \Delta x)}{2\Delta x}$



Consistency of a numerical scheme (2/5)

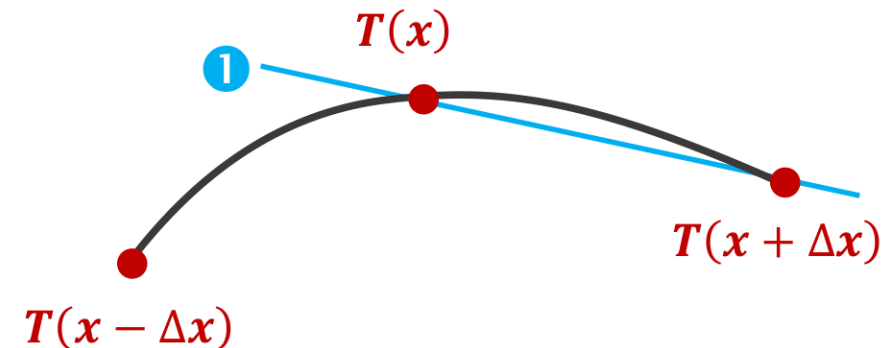
➤ Estimation of the error we make when we choose the Downstream Error

$$\frac{\partial T}{\partial x} = \frac{T(x+\Delta x) - T(x)}{\Delta x} + \text{Error}$$

$$T(x + \Delta x) = T(x) + \frac{T'(x)}{1!} \Delta x + \frac{T''(x)}{2!} \Delta x^2 + \dots + R(x)$$

$$\frac{\partial T}{\partial x} = \frac{\cancel{T(x)} + \frac{T'(x)}{1!} \cancel{\Delta x} + \frac{T''(x)}{2!} \cancel{\Delta x^2} - \cancel{T(x)}}{\cancel{\Delta x}}$$

$$\frac{\partial T}{\partial x} = T'(x) + \frac{T''(x) \Delta x}{2!}$$



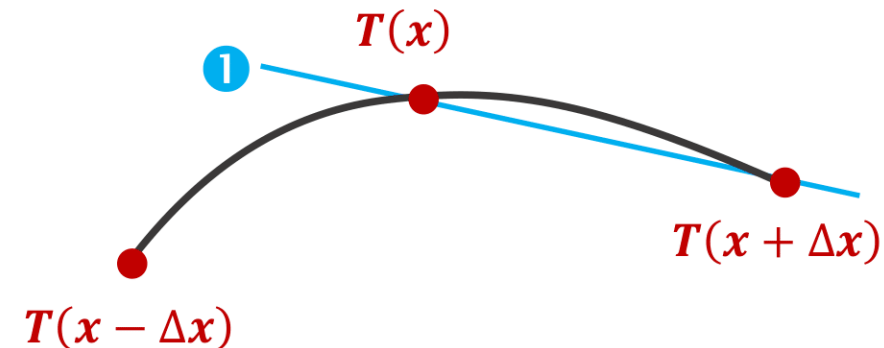
Consistency of a numerical scheme (2/5)

- Estimation of the error we make when we choose the Downstream Error

$$\frac{\partial T}{\partial x} = \frac{T(x+\Delta x) - T(x)}{\Delta x} + \text{Error}$$

$$\text{Error} = \frac{\Delta x}{2!} T''(x)$$

1st order error



Consistency of a numerical scheme (3/5)

- Estimation of the error we make when we choose the Upstream Scheme

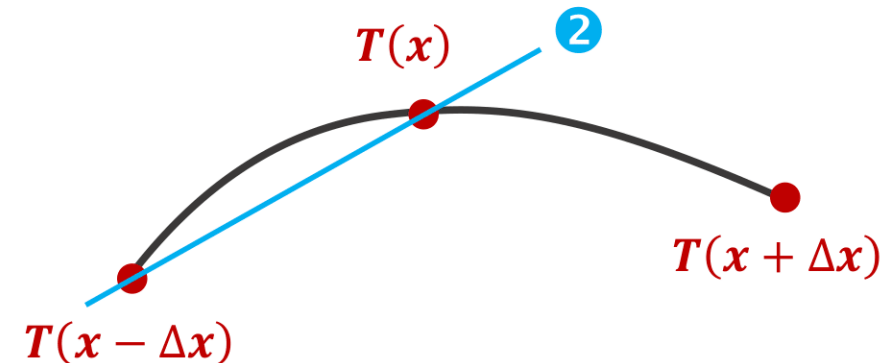
$$\frac{\partial T}{\partial x} = \frac{T(x) - T(x - \Delta x)}{\Delta x} + \text{Error !}$$

$$T(x - \Delta x) = T(x) - \frac{T'(x)}{1!} \Delta x + \frac{T''(x)}{2!} \Delta x^2 + \dots$$

$$\frac{\partial T}{\partial x} = \frac{T(x) - \left(T(x) - \frac{T'(x)}{1!} \Delta x + \frac{T''(x)}{2!} \Delta x^2 \right)}{\Delta x}$$

$$\frac{\partial T}{\partial x} = T'(x) - \frac{T''(x) \Delta x}{2!}$$

1st order error



Consistency of a numerical scheme (4/5)

- Estimation of the error we make when we choose the Centered Scheme

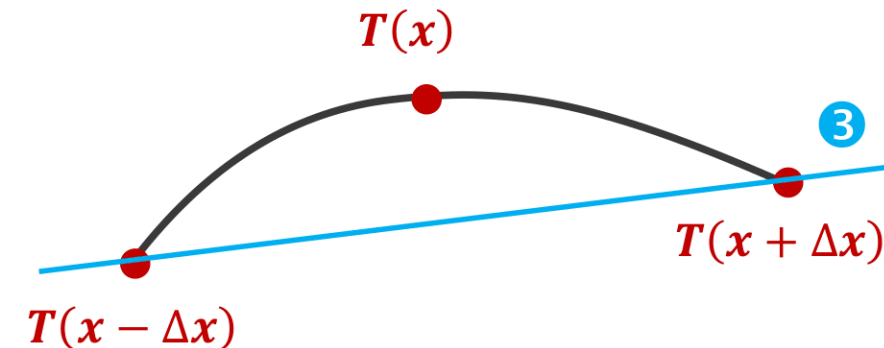
$$\frac{\partial T}{\partial x} = \frac{T(x + \Delta x) - T(x - \Delta x)}{2 \Delta x} + \text{Error}$$

$$T(x + \Delta x) = T(x) + \frac{T'(x)}{1!} \Delta x + \frac{T''(x)}{2!} \Delta x^2 + \frac{T'''(x)}{3!} \Delta x^3 + \dots$$

$$T(x - \Delta x) = T(x) - \frac{T'(x)}{1!} \Delta x + \frac{T''(x)}{2!} \Delta x^2 - \frac{T'''(x)}{3!} \Delta x^3 + \dots$$

$$\text{Error} = \frac{\Delta x^2 T'''(x)}{3!}$$

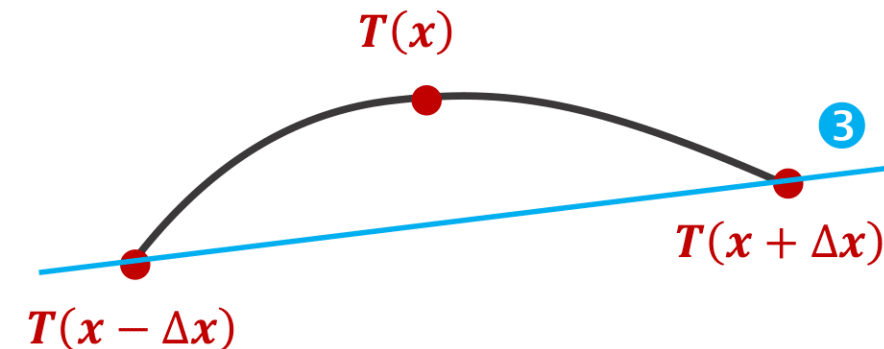
2nd order error



Consistency of a numerical scheme (5/5)

↪ With the centered scheme, the first-order derivative is better resolved than with the first order schemes.

⇒ The centered scheme is better than upstream and downstream schemes, because the **truncation error** is smaller. To improve it, you can increase your resolution ($\Delta x \searrow$) or use higher-order schemes.



Stability of a numerical scheme (1/14)

Most important characteristic of a **numerical scheme**:

✓ **Consistence** : condition in space 

To improve the truncation error:

High order scheme

Increase the resolution (Δx smaller)

✓ **Stability** : condition in time

Does the error amplify during time?

if yes → numerical explosion / Blow Up 

if no → stability

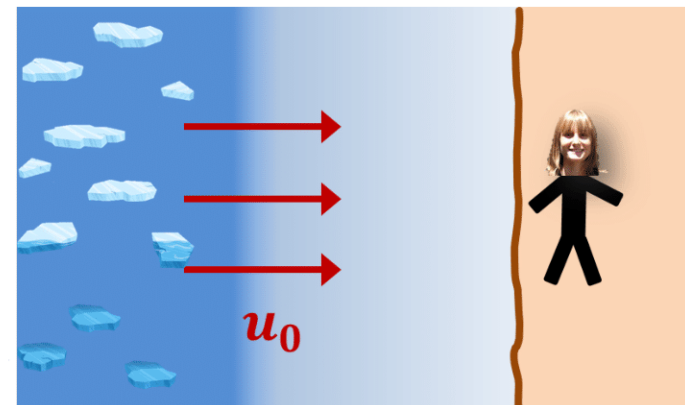
→ **Consistence + Stability → Convergence** of the discretized solution toward the **real solution**, $\forall t$ (Lax Theorem)

Stability of a numerical scheme (2/14)

① We will test the stability of a **downstream** scheme for both: $\frac{\partial T}{\partial t}$ and $\frac{\partial T}{\partial x}$, such that:

$$\frac{\partial T}{\partial t} \approx \frac{T(t + \Delta t) - T(t)}{\Delta t} = \frac{T_i^{n+1} - T_i^n}{\Delta t}$$

$$\frac{\partial T}{\partial x} \approx \frac{T(x + \Delta x) - T(x)}{\Delta x} = \frac{T_{i+1}^n - T_i^n}{\Delta x}$$



→ We inject this formulation into the 1D-advection equation. This leads to:

$$\frac{\partial T}{\partial t} + u_0 \frac{\partial T}{\partial x} = 0 \quad \rightarrow \quad \frac{T_i^{n+1} - T_i^n}{\Delta t} + u_0 \frac{T_{i+1}^n - T_i^n}{\Delta x} = 0$$

$$\rightarrow T_i^{n+1} = T_i^n - \frac{\Delta t}{\Delta x} u_0 (T_{i+1}^n - T_i^n)$$

↪ This gives T at time $t + \Delta t$ as a function of T at time t . This is an **explicit method**. It is easy to solve

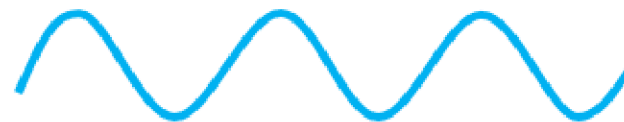
Stability of a numerical scheme (3/14)

→ We will perform a **von Neumann** stability analysis of our explicit solution.

↪ For this we use wave-like structure for $T(x)$ using complex form: $T_n = \hat{T}_n e^{ikx}$

- e^{ikx} is a wavy pattern that repeats indefinitely (k provides information about its zonal extension).

- \hat{T}_n is the amplitude of the wavy pattern



→ We rewrite our explicit solution using this new notation.

$$T_i^{n+1} = T_i^n - \frac{\Delta t}{\Delta x} u_0 (T_{i+1}^n - T_i^n)$$

Von Neumann Stability $\nearrow C$ (Courant Number)

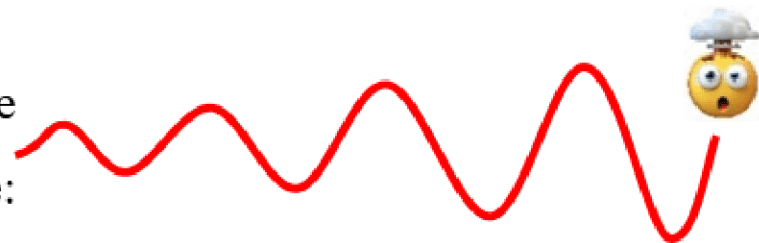
$$\hat{T}^{n+1} e^{ikx} = \hat{T}^n e^{ikx} - \left(\frac{u_0 \Delta t}{\Delta x} \right) \hat{T}^n (e^{ik(x+\Delta x)} - e^{ikx})$$

Stability of a numerical scheme (4/14)

$$\hat{T}^{n+1} e^{ikx} = \hat{T}^n e^{ikx} - C \hat{T}^n (e^{i(kx+\Delta x)} - e^{ikx})$$

→ We now define the amplification A, such that: $A = \frac{\hat{T}_{n+1}}{\hat{T}_n}$

→ We want $A < 1$, because we do not want the amplitude of the oscillation to increase over time, otherwise the solution would explode:



$$\hat{T}_{n+1} = A \hat{T}_n = A^2 \hat{T}_{n-1} = \dots = A^n \hat{T}_0$$

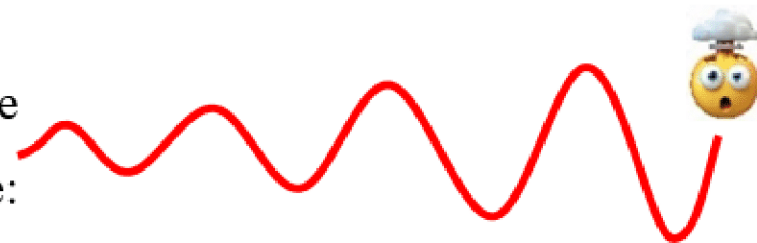
$$A = \frac{\hat{T}_{n+1}}{\hat{T}_n} = 1 - C(e^{ik\Delta x} - 1) = 1 - C(\cos(k\Delta x) - i \sin(k\Delta x) - 1) = \underbrace{1 + C(1 - \cos(k\Delta x))}_{\text{real part}} - \underbrace{i C \sin(k\Delta x)}_{\text{imaginary part}}$$

$$\|A\|^2 = \text{real part}^2 + \text{imaginary part}^2$$

$$\|A\|^2 =$$

Stability of a numerical scheme (4/14)

→ We want $A < 1$, because we do not want the amplitude of the oscillation to increase over time, otherwise the solution would explode:



$$A = 1 + C(1 - \cos(k\Delta x)) - i C \sin(k\Delta x)$$

$$\|A\|^2 = \text{real part}^2 + \text{imaginary part}^2$$

$$\|A\|^2 = [1 + C(1 - \cos(k\Delta x))]^2 + [C \sin(k\Delta x)]^2$$

$$\|A\|^2 = 1 + C^2(1 - \cos(k\Delta x))^2 + 2C(1 - \cos(k\Delta x)) + C^2 \sin^2(k\Delta x)$$

$$\|A\|^2 = 1 + C^2(1 + \cos^2(k\Delta x) - 2 \cos(k\Delta x)) + 2C(1 - \cos(k\Delta x)) + C^2 \sin^2(k\Delta x)$$

$$\|A\|^2 = 1 + C^2(2 - 2 \cos(k\Delta x)) + 2C(1 - \cos(k\Delta x))$$

$$\|A\|^2 = 1 + 2C^2(1 - \cos(k\Delta x)) + 2C(1 - \cos(k\Delta x))$$

$$\|A\|^2 = 1 + (1 - \cos(k\Delta x)) \times 2C \times (1 + C)$$

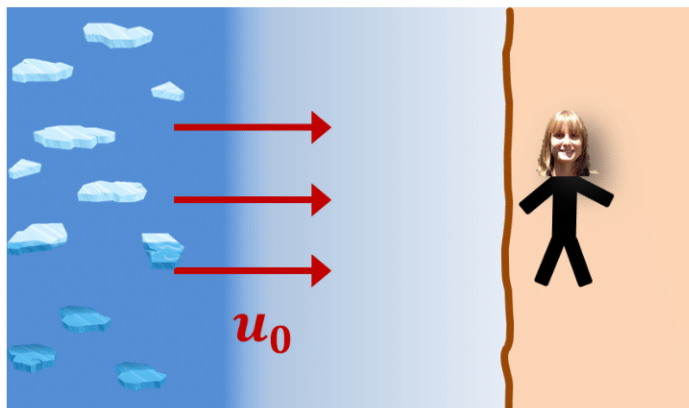
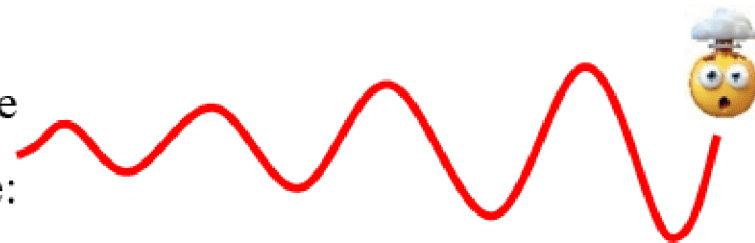
Stability of a numerical scheme (5/14)

❶ We will test the stability of a **downstream** scheme for both: $\frac{\partial T}{\partial t}$ and $\frac{\partial T}{\partial x}$, such that:

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→ We now define the amplification A, such that: $A = \frac{\hat{T}_{n+1}}{\hat{T}_n}$

↪ We want $A < 1$, because we do not want the amplitude of the oscillation to increase over time, otherwise the solution would explode:



$$\|A\|^2 = 1 + \underbrace{(1 - \cos(k\Delta x))}_{>0} \times \underbrace{2C}_{>0} \times \underbrace{(1 + C)}_{>0}$$

$\|A\|^2 > 1 \Rightarrow$ Inconditionnaly unstable scheme

```
=====
=
=  STEP2D:  ABNORMAL JOB END
=           BLOW UP
=
=====
```


Stability of a numerical scheme (6/14)

② We will use the downstream scheme in space, and the upstream scheme in time. This is the upwind scheme:

$$\frac{\partial T}{\partial t} \approx \frac{T(t + \Delta t) - T(t)}{\Delta t} = \frac{T_i^{n+1} - T_i^n}{\Delta t}$$

$$\frac{\partial T}{\partial x} \approx \frac{T(x) - T(x - \Delta x)}{\Delta x} = \frac{T_i^n - T_{i-1}^n}{\Delta x}$$

→ We inject this formulation into the 1D-advection equation. This leads to:

$$\begin{aligned} \frac{\partial T}{\partial t} + u_0 \frac{\partial T}{\partial x} &= 0 \\ \rightarrow \frac{T_i^{n+1} - T_i^n}{\Delta t} + u_0 \frac{T_i^n - T_{i-1}^n}{\Delta x} &= 0 \\ \rightarrow T_i^{n+1} &= T_i^n - \frac{\Delta t}{\Delta x} u_0 (T_i^n - T_{i-1}^n) \end{aligned}$$

↪ This gives T at time $t + \Delta t$ as a function of T at time t . This is an **explicit method**. It is easy to solve

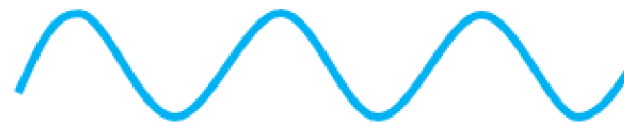
Stability of a numerical scheme (7/14)

→ We will perform a **von Neumann** stability analysis of our explicit solution.

↪ For this we use wave-like structure for $T(x)$ using complex form: $T_n = \hat{T}_n e^{ikx}$

- e^{ikx} is a wavy pattern that repeats indefinitely (k provides information about its zonal extension).

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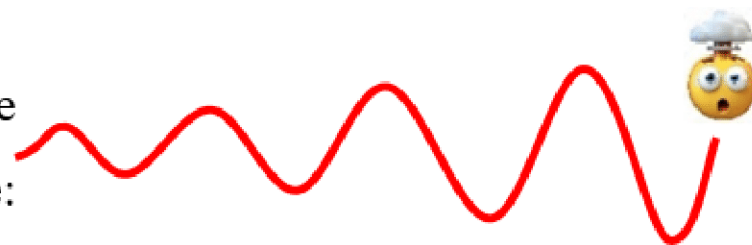
Von Neumann Stability $\nearrow C$ (Courant Number)

$$\hat{T}^{n+1} e^{ikx} = \hat{T}^n e^{ikx} - \left(\frac{u_0 \Delta t}{\Delta x} \right) \hat{T}^n (e^{ikx} - e^{ik(x-\Delta x)})$$

Stability of a numerical scheme (8/14)

$$\hat{T}^{n+1} e^{ikx} = \hat{T}^n e^{ikx} - C (e^{ikx} - e^{i(kx-\Delta x)})$$

→ We want $A < 1$, because we do not want the amplitude of the oscillation to increase over time, otherwise the solution would explode:



$$\hat{T}_{n+1} = A \hat{T}_n = A^2 \hat{T}_{n-1} = \dots = A^n \hat{T}_0$$

$$A = \frac{\hat{T}_{n+1}}{\hat{T}_n} = 1 - C(1 - e^{-ik\Delta x}) = 1 - C \left(1 - (\cos(k\Delta x) - i \sin(k\Delta x)) \right) = 1 - C(1 - \cos(k\Delta x)) - iC \sin(k\Delta x)$$

real part

imaginary part

$$\|A\|^2 = \text{real part}^2 + \text{imaginary part}^2$$

$$\|A\|^2 =$$

Stability of a numerical scheme (9/14)

In the case of the "Upwind" scheme?

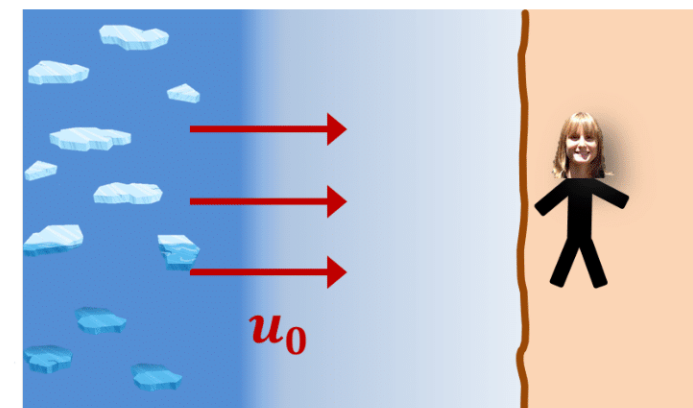
$$\frac{T_i^{n+1} - T_i^n}{\Delta t} + u_0 \frac{T_i^n - T_{i-1}^n}{\Delta x} = 0$$

Amplification: $|A| = 1 + 2C(1 - C)(\cos k\delta x - 1)$

$|A| < 1$ if $C < 1 \longrightarrow$ conditionnaly stable if $CFL < 1$

**Courant-Friedrichs-Lewy
(CFL) stability criterion :**

$$C = \frac{u_0 \Delta t}{\Delta x} \leq 1$$



But numerical attenuation /diffusion

Stability of a numerical scheme (10/14)

➤ Leapfrog / Centered

$$T_i^{n+1} = T_i^{n-1} - C (T_{i+1}^n - T_{i-1}^n) ; C = u_0 dt / dx$$

Conditionally stable: CFL condition $C < 1$
but **dispersive** (computational modes)

1D Advection equation:

$$\frac{\partial T}{\partial t} + u_0 \frac{\partial T}{\partial x} = 0$$

➤ Downstream (Euler) / Centered

$$T_i^{n+1} = T_i^n - C (T_{i+1}^n - T_{i-1}^n)$$

Unconditionally unstable

should be non-dispersive :
the phase speed ω/k and
group speed $\delta\omega/\delta k$ are equal
and constant (u_0)

➤ Upstream

$$T_i^{n+1} = T_i^n - C (T_i^n - T_{i-1}^n), \quad C > 0$$

$$T_i^{n+1} = T_i^n - C (T_{i+1}^n - T_i^n), \quad C < 0$$

Conditionally stable,
not dispersive but **diffusive**
(*monotone linear scheme*)

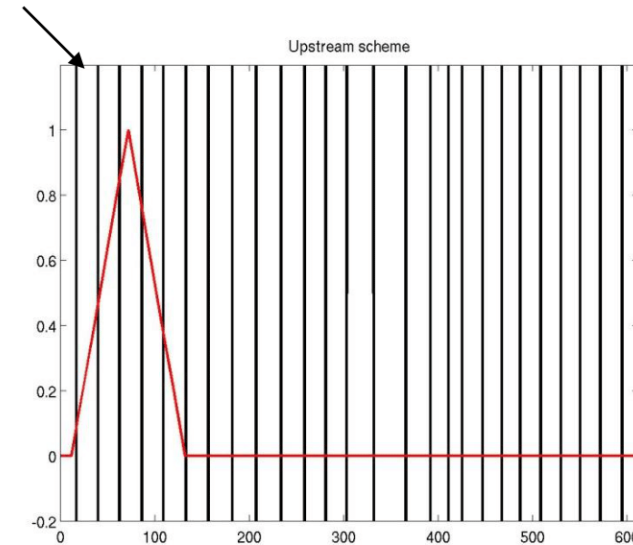
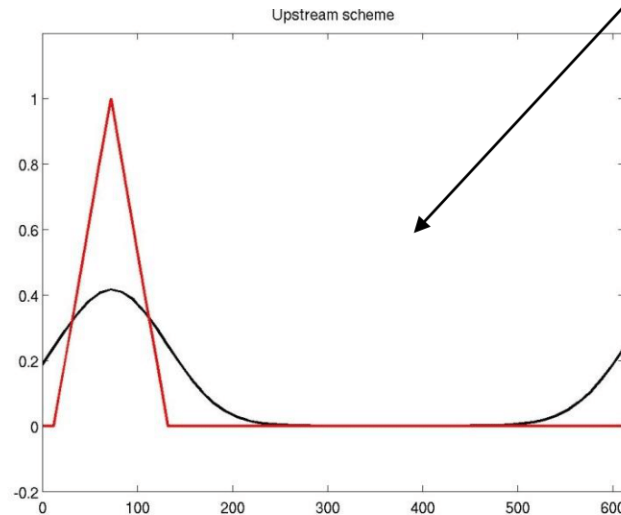
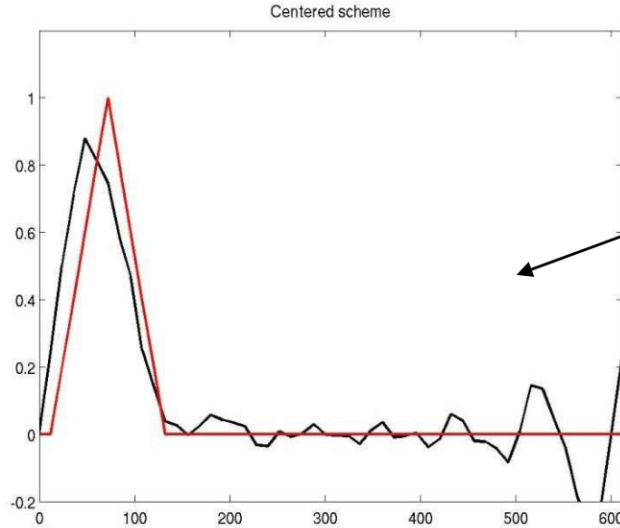
2nd order approx to the
modified equation:

$$\partial_t \theta + c \partial_x \theta - \frac{c \Delta x}{2} \left(1 - \frac{c \Delta t}{\Delta x}\right) \partial_{xx} \theta = 0.$$

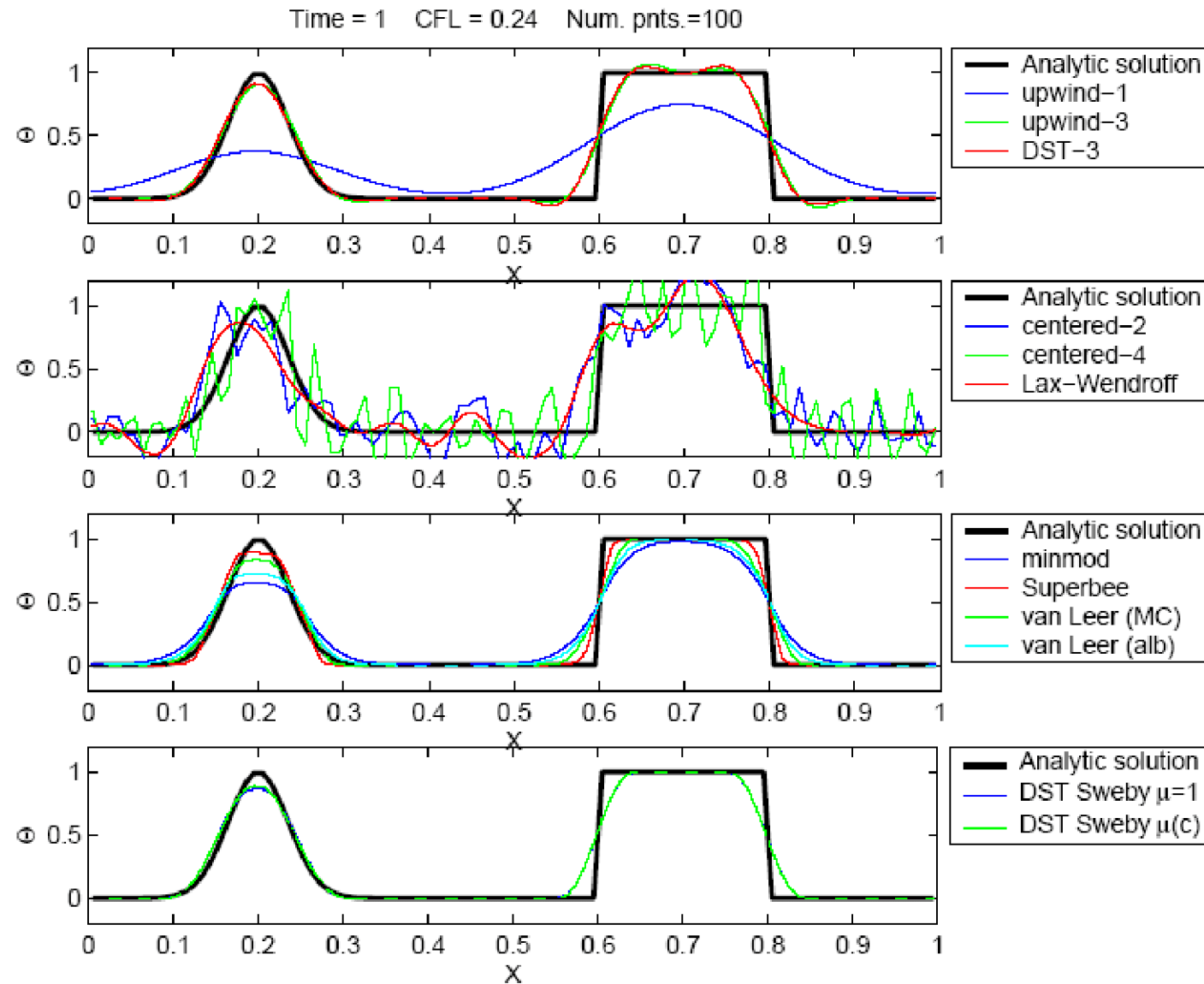
Stability of a numerical scheme (11/14)

A numerical scheme can be:

- **Dispersive**: ripples, overshoot and extrema (centered)
- **Diffusive** (upstream)
- **Unstable** (Euler/centered)



Stability of a numerical scheme (12/14)



Stability of a numerical scheme (13/14)

- 3rd order, upstream-biased advection scheme : allows the generation of steep gradient, with a weak dispersion and weak diffusion.
- No need to impose explicit diffusion/ viscosity to avoid numerical noise (in case of 3D modeling)
- Effective resolution is improved

Stability of a numerical scheme (14/14)

Most important characteristic of a **numerical scheme**:

✓ **Consistence** : condition in space 

To improve the truncation error:

High order scheme

Increase the resolution (Δx smaller)

✓ **Stability** : condition in time

Does the error amplify during time?

if yes \rightarrow numerical explosion / Blow Up

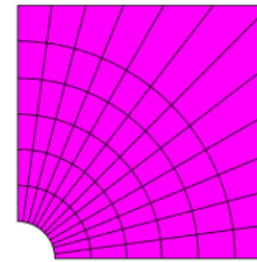
if no \rightarrow stability

\rightarrow **Consistence + Stability \rightarrow Convergence** of the discretized solution toward the **real solution**, $\forall t$ (Lax Theorem)

Horizontal discretization (1/3)

➤ Structured grids

The grid cells have the same number of sides.



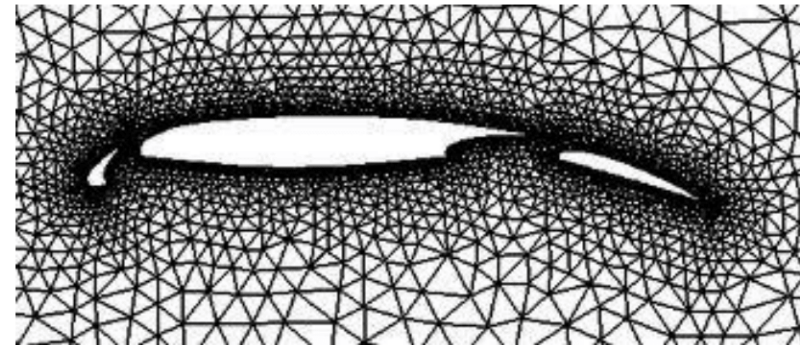
← CROCO

➤ Unstructured grids

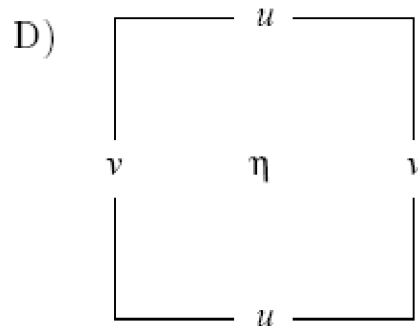
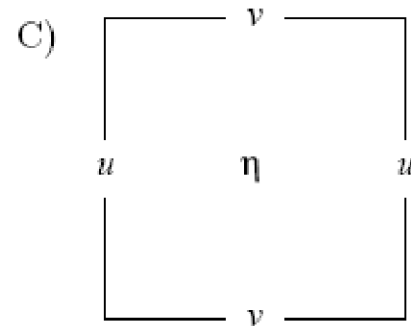
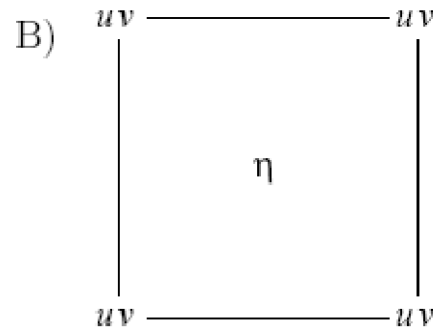
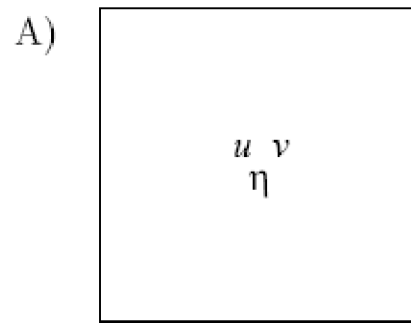
The domain is tiled using more general geometrical shapes (triangles, ...) pieced together to optimally fit details of the geometry.

✓ Good for tidal modeling, engineering applications.

✓ Problems:
geostrophic balance accuracy,
wave scattering by non-uniform grids,
conservation and positivity properties, ...



Horizontal discretization (2/3)



- A staggered difference is 4 times more accurate than non-staggered and improves the dispersion relation because of **reduced use of averaging operators**

Linear shallow water equation:

- A grid:

$$\begin{aligned}\partial_t u - f v + \frac{g}{\Delta x} \delta_i \bar{\eta}^i &= 0 \\ \partial_t v + f u + \frac{g}{\Delta y} \delta_j \bar{\eta}^j &= 0 \\ \partial_t \eta + \frac{H}{\Delta x} \delta_i \bar{u}^i + \frac{H}{\Delta y} \delta_j \bar{v}^j &= 0\end{aligned}$$

- B grid:

$$\begin{aligned}\partial_t u - f v + \frac{g}{\Delta x} \delta_i \bar{\eta}^j &= 0 \\ \partial_t v + f u + \frac{g}{\Delta y} \delta_j \bar{\eta}^i &= 0 \\ \partial_t \eta + \frac{H}{\Delta x} \delta_i \bar{u}^j + \frac{H}{\Delta y} \delta_j \bar{v}^i &= 0\end{aligned}$$

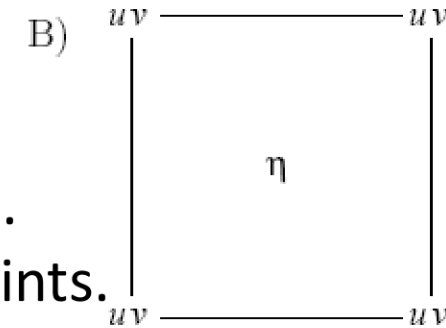
- C grid:

$$\begin{aligned}\partial_t u - f \bar{v}^{ij} + \frac{g}{\Delta x} \delta_i \eta &= 0 \\ \partial_t v + f \bar{u}^{ij} + \frac{g}{\Delta y} \delta_j \eta &= 0 \\ \partial_t \eta + \frac{H}{\Delta x} \delta_i u + \frac{H}{\Delta y} \delta_j v &= 0\end{aligned}$$

Horizontal discretization (3/3)

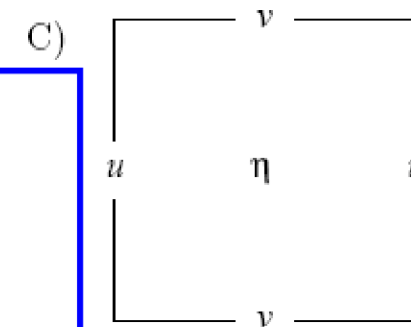
➤ B grid is preferred at coarse resolution,
when Coriolis is important:

- Superior for poorly resolved inertia-gravity waves.
- Good for Rossby waves: collocation of velocity points.
- Bad for gravity waves: computational checkboard mode.



➤ C grid is preferred at fine resolution,
when Coriolis is less important:

- Superior for gravity waves.
- Good for well resolved inertia-gravity waves.
- Bad for poorly resolved waves: Rossby waves (computational checkboard mode) and inertia-gravity waves due to averaging the Coriolis force.



← CROCO

➤ Combinations can also be used (A + C)

Pressure Gradient Force (1/6)

The sigma coordinates represent with good accuracy the bottom and the surface layers. **BUT** the sigma coordinate system is also associated with errors in the estimation of the Pressure Gradient Force.

➤ In the momentum conservation equations, we find a term associated with the horizontal gradients of the pressure field:

$$\begin{aligned}\frac{\partial u}{\partial t} + \vec{u} \cdot \nabla u - f v &= -\frac{1}{\rho_0} \frac{\partial P}{\partial x} + \nabla_h (K_{Mh} \cdot \nabla_h u) + \frac{\partial}{\partial z} \left(K_{Mv} \frac{\partial u}{\partial z} \right) \\ \frac{\partial v}{\partial t} + \vec{u} \cdot \nabla v + f u &= -\frac{1}{\rho_0} \frac{\partial P}{\partial y} + \nabla_h (K_{Mh} \cdot \nabla_h v) + \frac{\partial}{\partial z} \left(K_{Mv} \frac{\partial v}{\partial z} \right)\end{aligned}$$

➡ This horizontal gradient must be computed at constant z . It can be written:

$$-\frac{1}{\rho_0} \frac{\partial P}{\partial x} \Big|_z$$

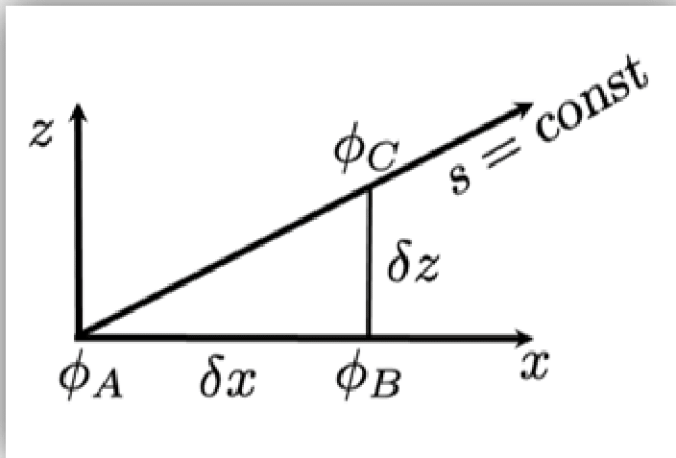
➤ We want to transform the horizontal derivative of P between z and s coordinates.

Pressure Gradient Force (2/6)

→ This horizontal gradient must be computed at constant z . It can be written:

$$-\frac{1}{\rho_0} \frac{\partial P}{\partial x} \Big|_z$$

➤ We want to transform the horizontal derivative of P between z and s coordinates. With a little bit of geometry, we can show that:



$$\frac{\partial \phi}{\partial x} \Big|_s = \frac{\phi_C - \phi_A}{\delta x} \quad \delta x, \delta z \rightarrow 0$$

$$= \frac{\phi_C - \phi_B}{\delta z} \left(\frac{\delta z}{\delta x} \right) + \frac{\phi_B - \phi_A}{\delta x}$$

$$\frac{\partial \phi}{\partial x} \Big|_s = \frac{\partial \phi}{\partial z} \left(\frac{\partial z}{\partial x} \Big|_s \right) + \frac{\partial \phi}{\partial x} \Big|_z$$

$$\frac{\partial \phi}{\partial x} \Big|_z = \frac{\partial \phi}{\partial x} \Big|_s - \frac{\partial \phi}{\partial z} \frac{\partial z}{\partial x} \Big|_s$$

→ It follows that:

$$-\frac{1}{\rho_0} \frac{\partial P}{\partial x} \Big|_z = -\frac{1}{\rho_0} \frac{\partial P}{\partial x} \Big|_s + \frac{1}{\rho_0} \frac{\partial P}{\partial z} \frac{\partial z}{\partial x} \Big|_s$$

Pressure Gradient Force (3/6)

→ We obtained:

$$-\frac{1}{\rho_0} \frac{\partial P}{\partial x} \Big|_z = -\frac{1}{\rho_0} \frac{\partial P}{\partial x} \Big|_s + \frac{1}{\rho_0} \frac{\partial P}{\partial z} \frac{\partial z}{\partial x} \Big|_s$$

$$-\frac{1}{\rho_0} \frac{\partial P}{\partial x} \Big|_z = -\frac{1}{\rho_0} \frac{\partial P}{\partial x} \Big|_s + \frac{1}{\rho_0} \frac{\partial P}{\partial s} \frac{\partial s}{\partial z} \frac{\partial z}{\partial x} \Big|_s$$

→ With $\frac{\partial s}{\partial z} \sim \frac{1}{H}$, the horizontal pressure gradient is written as the difference between 2 terms:

$$-\frac{1}{\rho_0} \frac{\partial P}{\partial x} \Big|_z = -\frac{1}{\rho_0} \frac{\partial P}{\partial x} \Big|_s + \frac{1}{H} \frac{1}{\rho_0} \frac{\partial P}{\partial s} \frac{\partial z}{\partial x} \Big|_s$$

PGF in
z coordinate

① PGF along
iso-sigma surfaces

② Correction term to eliminate the vertical
gradient contained in the first term

➤ On sigma level can have important differences of depth on a short scale $\frac{\partial z}{\partial x} \Big|_s$

→ On steep slopes (sharp topographic changes such as the continental slope), terms ① and ② are **both large**, with comparable amplitude. One small error in their estimation results in important errors in the PGF calculus. This is called the **Truncation error**.

Pressure Gradient Force (4/6)

- To control the amplitude of the truncation error, we need to respect this condition:

$$\varepsilon = \frac{\left| \frac{\partial P}{\partial x} \right|_s - \frac{\partial P}{\partial z} \frac{\partial z}{\partial x} \Big|_s}{\left| \frac{\partial P}{\partial x} \right|_s + \left| \frac{\partial P}{\partial z} \frac{\partial z}{\partial x} \right|_s} \ll 1$$

- If the truncation error on the PGF is important, it can result in **artificial “numerical” currents over the slopes.**

➡ To check if there is an error in your configuration, you can run a neutral simulation (no forcing, no currents). If you run the model, you should have no current in the outputs. **BUT** if the pressure gradient errors are substantial, you will observe geostrophic currents over the slopes.

- To reduce the pressure gradient error...

Pressure Gradient Force (5/6)

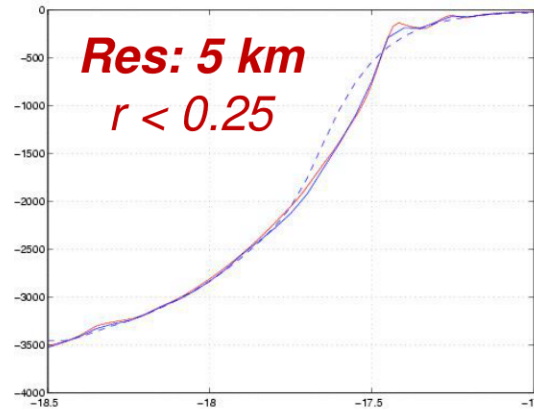
- Smoothing the topography using a nonlinear filter and a criterium: $\longrightarrow r = \Delta h / h < 0.2$
- Using a density formulation \longrightarrow

$$-\frac{1}{\rho_0} \frac{\partial P}{\partial x} \Big|_z = -\frac{1}{\rho_0} \frac{\partial P}{\partial x} \Big|_{z=\zeta} - \frac{g}{\rho_0} \int_z^\zeta \frac{\partial \rho}{\partial x} \Big|_z dz'$$

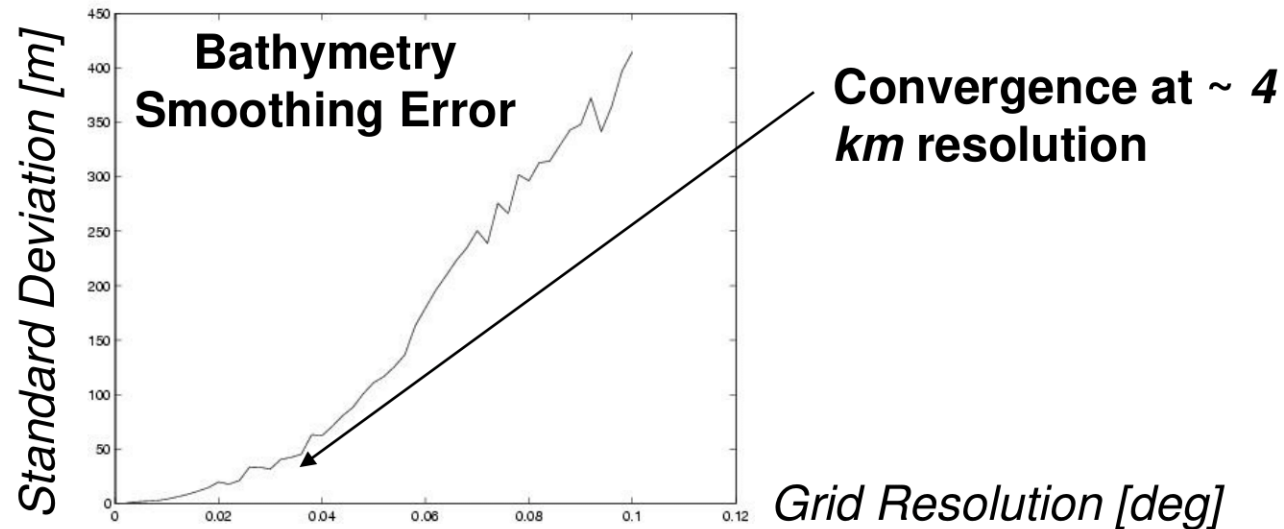
$$= -\frac{g\rho(\zeta)}{\rho_0} \frac{\partial \zeta}{\partial x} - \frac{g}{\rho_0} \int_z^\zeta \left[\frac{\partial \rho}{\partial x} \Big|_s - \frac{\partial \rho}{\partial z'} \frac{\partial z'}{\partial x} \Big|_s \right] dz',$$
- Using high order schemes to reduce the truncation error (4th order, McCalpin, 1994)
- Gary, 1973: subtracting a reference horizontal averaged value from density ($\rho' = \rho - \rho_a$) before computing pressure gradient
- Rewriting Equation of State: reduce passive compressibility effects on pressure gradient

Pressure Gradient Force (6/6)

- $r = \Delta h / h$ is the slope of the logarithm of h
- One method (CROCO) consists in smoothing $\ln(h)$ until $r < r_{max}$



**Senegal
Bathymetry
Profil**



STEP 5: Visualising model outputs

- Launch Matlab and edit the following file:

```
>> edit croco_diags.m  
>> croco_diags
```

- Make your first plots:

```
>> plot_diags
```

- Visualise the outputs with croco_gui

```
>> croco_gui
```

- Enjoy!!!

STEP 6: Exiting

- Exit Matlab:

```
exit
```

- Give back the compute node:

```
exit
```

- Logoff the Lengau cluster:

```
exit
```