Numerical Modelling

the anatomy

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• Lesson 1 : [D109]

- Introduction
- Equations of motions
- Activity 1 [run an ocean model]

• Lesson 2 : [B014]

- Horizontal Discretization
- Activity 2 [Dynamics of an ocean gyre]

• Lesson 3 : [D109]

- Presentation of the model CROCO
- Dynamics of the ocean gyre
- Activity 2 [Dynamics of an ocean gyre]

• Lesson 4 : [D109]

- Numerical schemes
- Activity 3 [Impacts of numerics]

• Lesson 5 : [D109]

- Vertical coordinates
- Activity 3 [Impact of topography]

• Lesson 6 : [D109]

- Boundary Forcings
- Activity 4 [Design a realistic simulation]
- Lesson 7 : [D109]
 - Diagnostics and validation
 - Activity 5 [Analyze a realistic simulation]

• Lesson 8 : [D109]

Work on your projet

Presentations and material will be available at : jgula.fr/ModNum/

https://github.com/quentinjamet/ Tuto/tree/main/ModNum

Useful references

Extensive courses:

• MIT:

https://ocw.mit.edu/courses/earth-atmospheric-and-planetary-sciences/12-950-atmospheric-and-oceani c-modeling-spring-2004/lecture-notes/

• Princeton: https://stephengriffies.github.io/assets/pdfs/GFM_lectures.pdf

Overview on ocean modelling and current challenges:

- Griffies et al., 2000, Developments in ocean climate modelling, Ocean Modelling. <u>http://jgula.fr/ModNum/Griffiesetal00.pdf</u>
- Griffies, 2006, "Some Ocean Model Fundamentals", In "Ocean Weather Forecasting: An Integrated View of Oceanography", 2006, Springer Netherlands. <u>http://jgula.fr/ModNum/Griffies_Chapter.pdf</u>
- Fox-Kemper et al, 19, "Challenges and Prospects in Ocean Circulation Models" <u>http://jgula.fr/ModNum/FoxKemperetal19.pdf</u>

ROMS/CROCO:

- https://www.myroms.org/wiki/
- Shchepetkin, A., and J. McWilliams, 2005: The Regional Oceanic Modeling System (ROMS): A splitexplicit, free-surface, topography-following- coordinate ocean model. Ocean Modell. <u>http://jgula.fr/ModNum/ShchepetkinMcWilliams05.pdf</u>

Master's degree 2nd year Marine Physics

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How to represent continuous functions by a finite set of numbers?



Two basic strategies:

- Grid-point methods (finite difference, finite volume)
- Series expansion methods (spectral, finite element)

How to represent continuous functions by a finite set of numbers? f(x) f_{i} f_{i-1} $f_{i-1/2}$ $f_{i-1/2}$ $f_{i-1/2}$ $f_{i-1/2}$

<u>Grid-point methods</u>:

• Use of Taylor series to estimate truncation errors

$$f_{i\pm 1} = f_i \pm \delta \partial_x f_i + \frac{\delta^2}{2!} \partial_{x^2} f_i \pm \frac{\delta^3}{3!} \partial_{x^3} f_i + \frac{\delta^4}{4!} \partial_{x^4} f_i \pm \dots$$

• Order of accuracy = **lower order** of the error of a scheme

How to represent continuous functions by a finite set of numbers? f(x) f_i f_{i-1} $f_{i-1/2}$ $f_{i-1/2}$ $f_{i-1/2}$

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- Order of accuracy = **lower order** of the error of a scheme
- Example: estimate $\partial_x f_i$ in terms of f_{i-1} and f_i

$$\partial_x f_i \approx \frac{f_i - f_{i-1}}{\delta} + \frac{\delta}{2!} \partial_{x^2} f_i$$

• First order accurate scheme (backward/forward, 1st order schemes)

How to represent continuous functions by a finite set of numbers? f(x) f_i f_{i-1} $f_{i-1/2}$ $f_{i-1/2}$ $f_{i-1/2}$

<u>Grid-point methods</u>:

• Use of Taylor series to estimate truncation errors

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- Order of accuracy = **lower order** of the error of a scheme
- Example: estimate $\partial_x f_i$ in terms of f_{i-1} and f_{i+1}

How to represent continuous functions by a finite set of numbers? f(x) f_i f_i f_{i-1} $f_{i-1/2}$ $f_{i-1/2}$

<u>Grid-point methods</u>:

• Use of Taylor series to estimate truncation errors

$$f_{i\pm 1} = f_i \pm \delta \partial_x f_i + \frac{\delta^2}{2!} \partial_{x^2} f_i \pm \frac{\delta^3}{3!} \partial_{x^3} f_i + \frac{\delta^4}{4!} \partial_{x^4} f_i \pm \dots$$

- Order of accuracy = **lower order** of the error of a scheme
- Example: estimate $\partial_x f_i$ in terms of f_{i-1} and f_{i+1}

$$\partial_x f_i \approx \frac{f_{i+1} - f_{i-1}}{2\delta} - \frac{\delta^2}{3!} \partial_{x^3} f_i$$

• Second order accurate scheme (centred, 2nd order scheme)

The ocean is divided into boxes : discretization



The ocean is divided into boxes : discretization



Richardson's 1922 first grid designed for weather prediction

<u>Structured grids</u> Identified by regular connectivity = can be addressed by (i,j,k)

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, conservation and positivity properties, ...





Different types of Horizontal Grids (Arakawa Grids):



Staggered Vs unstaggered : the 1D problem



Staggered Vs unstaggered : the 1D problem

1. The advection equation $\partial_t \theta + c \partial_x \theta = 0$

Solutions of the continuous equations are non-dispersive waves $\theta(x,t) = \theta_o e^{i(kx-\omega t)}$ with dispersion relation $\omega = ck$



Staggered Vs unstaggered : the 1D problem

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Solutions of the continuous equations are non-dispersive waves $\theta(x,t) = \theta_o e^{i(kx-\omega t)}$ with dispersion relation $\omega = ck$

Discretized equations with the centred second order derivative are:

$$d_t\theta + \frac{c}{\Delta x}\delta_i\overline{\theta}^i = 0$$

$$d_t\theta_i + \frac{c}{2\Delta x} \left(\theta_{i+1} - \theta_{i-1}\right) = 0$$



Staggered Vs unstaggered : the 1D problem

 Δx a) u,ŋ u,ŋ u,ŋ $\rightarrow x$ i i+1i-1b) η η η i - 1/2i - 1i + 1/2i+1

. / -

1. The advection equation $\partial_t \theta + c \partial_x \theta = 0$

Substituting in our solution:

$$\theta_i(x,t) = \theta_0 e^{i(kx-\omega t)}$$
$$\theta_{i-1}(x,t) = \theta_0 e^{i(k(x-\Delta x)-\omega t)}$$
$$\theta_{i+1}(x,t) = \theta_0 e^{i(k(x+\Delta x)-\omega t)}$$

Staggered Vs unstaggered : the 1D problem

1. The advection equation $\partial_t \theta + c \partial_x \theta = 0$

Substituting in our solution gives:

Now the solution is **dispersive!!!**

Even if it will converge to the non-dispersive solution in the limit of small Δx

$$\omega = \frac{c}{\Delta x} \sin k \Delta x \stackrel{\Delta x \to 0}{=} ck$$

$$-i\omega = -\frac{c}{2\Delta x} \left(e^{ik\Delta x} - e^{-ik\Delta x} \right)$$
$$= -\frac{ci}{\Delta x} \sin k\Delta x$$

Staggered Vs unstaggered : the 1D problem

1. The advection equation $\partial_t \theta + c \partial_x \theta = 0$



 Δx

i - 1/2

u,ŋ

η

i

u,ŋ

i+1

η

i+1

i + 1/2

> x

> x

u,ŋ

×

i-1

η

×

i-1

a)

b)

Staggered Vs unstaggered : the 1D problem

2. Gravity waves



 $\partial_t u = -g \partial_x \eta$ $\partial_t \eta = -H \partial_x u \longrightarrow \partial_{tt} \eta = g H \partial_{xx} \eta$

Solutions of the continuous equations are non-dispersive waves $\eta = \eta_o e^{i(kx - \omega t)}$ with dispersion relation $\omega = \pm \sqrt{gHk}$

Staggered Vs unstaggered : the 1D problem

2. Gravity waves $\begin{array}{rcl} \partial_t u &=& -g\partial_x \eta \\ \partial_t \eta &=& -H\partial_x u & \longrightarrow & \partial_{tt} \eta = gH\partial_{xx} \eta \end{array}$

Solutions of the continuous equations are non-dispersive waves $\eta = \eta_o e^{i(kx-\omega t)}$ with dispersion relation $\omega = \pm \sqrt{gHk}$

with

Discretized equations with the centered second order derivative on the **unstaggered grid** are:

$$\rightarrow \partial_{tt}\eta = \frac{gH}{\Delta x^2}\delta_{ii}\overline{\eta}^{ii}$$

 $\partial_t u = -\frac{g}{\Delta x} \delta_i \overline{\eta}^i$ $\partial_t \eta = -\frac{H}{\Delta x} \delta_i \overline{u}^i$ $\delta_{ii} \overline{\eta}^{ii} = \frac{1}{4} (\eta_{i-2} - 2\eta_i + \eta_{i+2})$

 Δx

u,ŋ

i + 1/2

u,ŋ

i-1

a)

b)

Staggered Vs unstaggered : the 1D problem

2. Gravity waves

$$\partial_t u = -g \partial_x \eta$$

$$\partial_t \eta = -H \partial_x u \longrightarrow \partial_{tt} \eta = g H \partial_{xx} \eta$$

a)

b)

TT

Substituting in our solution on the unstaggered grid gives :

$$-\omega^{2} = \frac{gH}{4\Delta x^{2}} \left(e^{2ik\Delta x} - 2 + e^{-2ik\Delta x} \right)$$
$$= \frac{gH}{4\Delta x^{2}} \left(2\cos(2k\Delta x) - 2 \right)$$
$$= \frac{gH}{\Delta x^{2}} \left(\cos^{2}(2k\Delta x) - 1 \right)$$
$$= -\frac{gH}{\Delta x^{2}} \sin^{2}(k\Delta x)$$

 Δx

i = 1/2

u,ŋ

η

u,ŋ

i+1

η

i+1

i + 1/2

 $\rightarrow x$

> x

u,ŋ

i-1

η

i - 1

Staggered Vs unstaggered : the 1D problem

2. Gravity waves

$$\partial_t u = -g \partial_x \eta$$

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$$= \frac{gH}{\Delta x^{2}} \left(\cos^{2}(2k\Delta x) - 1 \right)$$
$$= -\frac{gH}{\Delta x^{2}} \sin^{2}(k\Delta x)$$

• Question:

• What is the dispersion relation on the staggered grid?

a)

$$\begin{array}{c}
 & \underline{\lambda x} \\
 & \underline{\lambda$$

Staggered Vs unstaggered : the 1D problem

2. Gravity waves

$$\partial_t u = -g \partial_x \eta$$

$$\partial_t \eta = -H \partial_x u \longrightarrow \partial_{tt} \eta = g H \partial_{xx} \eta$$

$$\Rightarrow \partial m - a U \partial m$$

 u,η

 u,η

i+1

 Δx

un

i-1

Discretized equations with the centred second order derivative on the **staggered grid** are:



a)

b)

This can be written as a system:

$$\begin{pmatrix} \partial_t & \frac{g}{\Delta x}\delta_i \\ \frac{H}{\Delta x}\delta_i & \partial_t \end{pmatrix} \begin{pmatrix} u \\ \eta \end{pmatrix} = 0 \qquad \begin{pmatrix} -i\omega & \frac{2ig}{\Delta x}\sin\frac{k\Delta x}{2} \\ \frac{2iH}{\Delta x}\sin\frac{k\Delta x}{2} & -i\omega \end{pmatrix} \begin{pmatrix} u \\ \eta \end{pmatrix} = 0$$

Staggered Vs unstaggered : the 1D problem

2. Gravity waves

$$\partial_t u = -g \partial_x \eta$$

$$\partial_t \eta = -H \partial_x u \longrightarrow \partial_{tt} \eta = g H \partial_{xx} \eta$$

a)

b)

Substituting in our solution on the staggered grid gives :

$$\omega = \frac{4gH}{\Delta x^2} sin^2(\frac{k\Delta x}{2})$$

 Δx

i = 1/2

u,ŋ

η

×

u,ŋ

i+1

η

i+1

 $\rightarrow x$

> x

u,ŋ

i-1

η

i = 1

X

Staggered Vs unstaggered : the 1D problem

2. Gravity waves

$$\partial_t u = -g \partial_x \eta$$

$$\partial_t u = -g \partial_x \eta$$

 $\partial_t \eta = -H \partial_x u \longrightarrow \partial_{tt} \eta = g H \partial_{xx} \eta$



When compared to the continuum we see that the numerical modes are still dispersive on the staggered grid, but:

there is no false extrema, unlike the non-staggered grid,

the group velocity $v_g = \partial_k \omega$ is of the correct sign everywhere, even if reduced.

Dispersion of numerical gravity wave for the unstaggered grid (blue) and the staggered grid (red). The continuum (= k) is plotted for comparison (black).

Staggered Vs unstaggered : the 1D problem

2. Inertia-Gravity waves $\begin{array}{rcl} \partial_t u - fv + g \partial_x \eta &=& 0\\ \partial_t v + fu &=& 0\\ \partial_t \eta + H \partial_x u &=& 0 \end{array}$

Solutions of the continuous equations are waves following the dispersion relation:

$$\left| \begin{pmatrix} -i\omega & -f & gik \\ f & -i\omega & 0 \\ Hik & 0 & -i\omega \end{pmatrix} \right| = 0 \implies \begin{cases} \omega = 0 \\ \omega^2 = f^2 + gHk^2 \end{cases}$$

Staggered Vs unstaggered : the 1D problem

$$\partial_t u - fv + g \partial_x \eta = 0$$

$$\partial_t v + fu = 0$$

$$\partial_t \eta + H \partial_x u = 0$$

2. Inertia-Gravity waves

Now, 4 different grids are possible:



Staggered Vs unstaggered : the 1D problem

2. Inertia-Gravity waves

• A-grid model

$$\partial_t u - fv + \frac{g}{\Delta x} \delta_i \overline{\eta}^i = 0$$

$$\partial_t v + fu = 0$$

$$\partial_t \eta + \frac{H}{\Delta x} \delta_i \overline{u}^i = 0$$

• B-grid model

$$\partial_t u - fv + \frac{g}{\Delta x} \delta_i \eta = 0$$

$$\partial_t v + fu = 0$$

$$\partial_t \eta + \frac{H}{\Delta x} \delta_i u = 0$$

• C-grid model

$$\partial_t u - f\overline{v}^i + \frac{g}{\Delta x}\delta_i\eta = 0$$

$$\partial_t v + f\overline{u}^i = 0$$

$$\partial_t \eta + \frac{H}{\Delta x}\delta_i u = 0$$

• D-grid model

$$\partial_t u - f \overline{v}^i + \frac{g}{\Delta x} \delta_i \overline{\eta}^i = 0$$

$$\partial_t v + f \overline{u}^i = 0$$

$$\partial_t \eta + \frac{H}{\Delta x} \delta_i \overline{u}^i = 0$$

Staggered Vs unstaggered : the 1D problem

2. Inertia-Gravity waves

The corresponding dispersion relations are :

$$\begin{aligned} \text{A:} & \frac{\omega^2}{f^2} = 1 + \frac{4L_d^2}{\Delta x^2} s_k^2 c_k^2 \\ \text{B:} & \frac{\omega^2}{f^2} = 1 + \frac{4L_d^2}{\Delta x^2} s_k^2 \\ \text{C:} & \frac{\omega^2}{f^2} = c_k^2 + \frac{4L_d^2}{\Delta x^2} s_k^2 \\ \text{D:} & \frac{\omega^2}{f^2} = c_k^2 + \frac{4L_d^2}{\Delta x^2} s_k^2 c_k^2 \end{aligned}$$

$$s_k = \sin \frac{k\Delta x}{2}$$
 $c_k = \cos \frac{k\Delta x}{2}$
 $L_d = \sqrt{gH}/f$

Horizontal discretization Staggered Vs unstaggered : the 1D problem

2. Inertia-Gravity waves



deformation radius is resolved

deformation radius is not resolved

Staggering variables in the form of the B grid is most likely to avoid computational modes when solving one-dimensional shallow water equations.

Horizontal Arakawa Grids:

2D Linear shallow water equation:



Horizontal Arakawa Grids:

A) $\begin{bmatrix} u & v \\ \eta & \\ & \eta & \\ & uv & \\ &$

2D Linear shallow water equation:

 $\partial_t u - fv + \frac{g}{\Delta x} \delta_i \eta = 0$ $\partial_t v + fu + \frac{g}{\Delta y} \delta_j \eta = 0$

 $\partial_t \eta + \frac{H}{\Delta x} \delta_i u + \frac{H}{\Delta y} \delta_y \eta = 0$

• Question:

 Which grid minimises the number of variable to average when solving linear SW equations in 2d?





Response of each operator:

$$R(\delta_i \phi) = 2i \sin \frac{k\Delta x}{2} = 2is_k$$
$$R(\delta_j \phi) = 2i \sin \frac{l\Delta y}{2} = 2is_l$$
$$R(\overline{\phi}^i) = \cos \frac{k\Delta x}{2} = c_k$$
$$R(\overline{\phi}^j) = \cos \frac{l\Delta y}{2} = c_l$$

Dispersion relations:

• A grid:

$$\begin{split} \omega^2 &= f^2 + \frac{4gH}{\Delta x^2} s_k^2 c_k^2 + \frac{4gH}{\Delta y^2} s_l^2 c_l^2 \\ \text{or} & \left(\frac{\omega}{f}\right)^2 &= 1 + r_x^2 s_k^2 c_k^2 + r_y^2 s_l^2 c_l^2 \end{split}$$

• B grid:

$$\begin{split} \omega^2 &= f^2 + \frac{4gH}{\Delta x^2} s_k^2 c_l^2 + \frac{4gH}{\Delta y^2} s_l^2 c_k^2 \\ \text{or} & \left(\frac{\omega}{f}\right)^2 &= 1 + r_x^2 s_k^2 c_l^2 + r_y^2 s_l^2 c_k^2 \end{split}$$

• C grid:

$$\omega^{2} = f^{2}c_{k}^{2}c_{l}^{2} + \frac{4gH}{\Delta x^{2}}s_{k}^{2} + \frac{4gH}{\Delta y^{2}}s_{l}^{2}$$
$$\left(\frac{\omega}{f}\right)^{2} = c_{k}^{2}c_{l}^{2} + r_{x}^{2}s_{k}^{2} + r_{y}^{2}s_{l}^{2}$$

• D grid:

or

or

$$\begin{split} \omega^2 &= f^2 c_k^2 c_l^2 + \frac{4gH}{\Delta x^2} s_k^2 c_k^2 c_l^2 + \frac{4gH}{\Delta y^2} s_l^2 c_k^2 c_l^2 \\ \left(\frac{\omega}{f}\right)^2 &= (1 + r_x^2 s_k^2 + r_y^2 s_l^2) c_k^2 c_l^2 \end{split}$$

A grid B grid 1.2 1.4 *s 1.1 ts 1.2 0.5 0.5 0.5 1 0 S 1 0 S, Sk Sk C grid D grid ¥g 0.5 to f 0.5 0 0.5 0.5 0.5 0.5 1 0 S 1 0 S S S

Coarse resolution:

High resolution:



D is always bad.

B underestimates frequency for short two-dimensional waves

C is the only grid with monotonically increasing frequency (i.e. right sign of group velocity) at high res.

B grid is prefered 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 checkerboard mode





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ROMS: Arakawa C-grid



• **ROMS:** is formulated in general horizontal curvilinear coordinates:

$$(ds)_{\xi} = \left(\frac{1}{m}\right) d\xi$$

 $(ds)_{\eta} = \left(\frac{1}{n}\right) d\eta$

m, *n*: scale factors relating the differential distances to the physical arc lengths



 $\nabla^2 \phi$

• **ROMS:** is formulated in general horizontal curvilinear coordinates:

$$(ds)_{\xi} = \left(\frac{1}{m}\right) d\xi$$
$$(ds)_{\eta} = \left(\frac{1}{n}\right) d\eta$$

With classical formulas for div, grad, curl and lap in curvilinear coordinates:

$$\nabla \phi = \hat{\xi} m \frac{\partial \phi}{\partial \xi} + \hat{\eta} n \frac{\partial \phi}{\partial \eta}$$
$$\nabla \cdot \vec{a} = mn \left[\frac{\partial}{\partial \xi} \left(\frac{a}{n} \right) + \frac{\partial}{\partial \eta} \left(\frac{b}{m} \right) \right]$$
$$\nabla \times \vec{a} = mn \left| \begin{array}{c} \frac{\hat{\xi}_1}{m} & \frac{\hat{\xi}_2}{n} & \hat{k} \\ \frac{\partial}{\partial \xi} & \frac{\partial}{\partial \eta} & \frac{\partial}{\partial z} \\ \frac{a}{m} & \frac{b}{n} & c \end{array} \right|$$
$$= \nabla \cdot \nabla \phi = mn \left[\frac{\partial}{\partial \xi} \left(\frac{m}{n} \frac{\partial \phi}{\partial \xi} \right) + \frac{\partial}{\partial \eta} \left(\frac{n}{m} \frac{\partial \phi}{\partial \eta} \right) \right]$$

• This is a possible grid:



• This is a possible grid:

In practice variations in *dx* and *dy* should be minimized to minimize errors and optimize computation time.

So avoid extreme distortions and be as close as rectangular grids as possible (+ use land masks) to optimise computations

• Example of realistic domains:





• Example of realistic domains (with gentle bendings):



• Example of realistic domains (with gentle bendings):





• Another method = massive multigrain



Variables within the masked region are set to zero by multiplying by the mask for either the u, v or rho points :



Free-slip versus No-Slip



Variables within the masked region are set to zero by multiplying by the mask for either the u, v or rho points :



See the code routines:

Activity 2 – Run an idealized ocean basin II SSH

