



Modified Shallow-Water Equations for Direct Bathymetry Reconstruction

Oberseminar LS3

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The basic equations of fluid dynamics Navier-Stokes equations

$$\partial_t \boldsymbol{v} + \boldsymbol{\nabla} \cdot \left(\boldsymbol{v} \, \boldsymbol{v}^T \right) - \nu \boldsymbol{\Delta} \boldsymbol{v} + \frac{1}{
ho} \nabla p + f_c \, \boldsymbol{e}_3 imes \boldsymbol{v} \ = \begin{bmatrix} \widehat{\boldsymbol{f}} \\ -g \end{bmatrix},$$

 $\nabla \cdot \boldsymbol{v} \ = 0.$

Unknowns: velocity vector $\boldsymbol{v} = \begin{bmatrix} \tilde{u} & \tilde{v} & \tilde{w} \end{bmatrix}^T$ and pressure p; parameters: constant fluid density ρ , constant kinematic viscosity ν , Coriolis coefficient f_c , horizontal body forces $\hat{\boldsymbol{f}}$, and acceleration due to gravity g.

Enriched with a surface boundary condition for the (x, y)-dependent variable ξ

at
$$z = \xi$$
: $\frac{\mathrm{d}(\xi - z)}{\mathrm{d}t} = 0 \implies \frac{\partial \xi}{\partial t} + \tilde{u}\Big|_{\xi} \frac{\partial \xi}{\partial x} + \tilde{v}\Big|_{\xi} \frac{\partial \xi}{\partial y} - \tilde{w}\Big|_{\xi} = 0$.

The bottom boundary *b* has to be known to specify the geometry correctly.





Simplifications of the model

For the purpose of this talk let us assume...

- constant water density,
- no salinity or temperature variations,
- omission of diffusive terms (mainly due to turbulent mixing, not molecular friction).

Shallowness

Water depth \ll horizontal diameter of the domain.

 \Rightarrow Analysis of scales: vertical pressure derivative balances the gravity force.

 \Rightarrow Hydrostatic pressure assumption (pressure is only due to water weight)

$$\begin{split} &\frac{\partial p}{\partial z} \,=\, -\,g\,\rho\,,\\ \Rightarrow \,\, p(z) \,\,=\, p(\xi) - \int_z^\xi \frac{\partial\,p}{\partial\zeta}\,\mathrm{d}\zeta \,\,=\,\, p_a + g\,\rho\,(\xi-z)\,, \end{split}$$

 \Rightarrow Omission of *z*-component of momentum equations. \Rightarrow The pressure is no longer an unknown in the system.



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3D shallow-water equations

Using the notation $u = \begin{bmatrix} \tilde{u} \\ \tilde{v} \end{bmatrix}$ and $[\cdot]_{x,y}$ to denote the two horizontal components the system becomes

$$\frac{\partial\xi}{\partial t} + \tilde{u}\Big|_{\xi}\frac{\partial\xi}{\partial x} + \tilde{v}\Big|_{\xi}\frac{\partial\xi}{\partial y} - \tilde{w}\Big|_{\xi} = 0, \qquad (1)$$

$$\frac{\partial \boldsymbol{u}}{\partial t} + \boldsymbol{\nabla} \cdot \left(\boldsymbol{v} \, \boldsymbol{u}^{T}\right) - \nu \, \boldsymbol{\Delta} \, \boldsymbol{u} + g \, \nabla_{x,y} \, \boldsymbol{\xi} + f_{c} \, [\boldsymbol{e}_{3} \times \boldsymbol{v}]_{x,y} = \boldsymbol{f} \,, \tag{2}$$

$$\nabla \cdot \boldsymbol{v} = 0. \tag{3}$$

The unknowns are the velocity v as well as the free surface elevation ξ . The right hand side f consists of \hat{f} and the atmospheric pressure gradient.

System (1)–(3) is suitable for most applications and can be solved properly with a lower resolution than the full Navier-Stokes equations.

Challenges of solving the 3D shallow-water equations

- The free surface requires a moving 3D grid.
- Equation (1) is solved on the 2D surface boundary.
- Computational cost!





Integration over the total height of water

$$\begin{split} H &= \xi - b \,, \qquad u \coloneqq \frac{1}{H} \int_{b}^{\xi} \tilde{u} \, \mathrm{d}z \,, \qquad v \coloneqq \frac{1}{H} \int_{b}^{\xi} \tilde{v} \, \mathrm{d}z \,, \\ 0 &= \int_{b}^{\xi} \nabla \cdot \boldsymbol{v} \, \mathrm{d}z \,= \int_{b}^{\xi} \left(\frac{\partial \tilde{u}}{\partial x} + \frac{\partial \tilde{v}}{\partial y} + \frac{\partial \tilde{w}}{\partial z} \right) \, \mathrm{d}z \\ &= \frac{\partial}{\partial x} \int_{b}^{\xi} \tilde{u} \, \mathrm{d}z - \tilde{u} \Big|_{\xi} \frac{\partial \xi}{\partial x} + \tilde{u} \Big|_{b} \frac{\partial b}{\partial x} \\ &+ \frac{\partial}{\partial y} \int_{b}^{\xi} \tilde{v} \, \mathrm{d}z - \tilde{v} \Big|_{\xi} \frac{\partial \xi}{\partial y} + \tilde{v} \Big|_{b} \frac{\partial b}{\partial y} \\ &+ \tilde{w} \Big|_{\xi} - \tilde{w} \Big|_{b} \\ &= \frac{\partial (u \, H)}{\partial x} \,+ \, \frac{\partial (v \, H)}{\partial y} + \frac{\partial \xi}{\partial t} - \frac{\partial b}{\partial t} \\ &= \frac{\partial (u \, H)}{\partial x} \,+ \, \frac{\partial (v \, H)}{\partial x} \,+ \, \frac{\partial H}{\partial t} \,. \end{split}$$





Depth-averaged shallow-water equations

$$\begin{aligned} \frac{\partial H}{\partial t} + \nabla \cdot (\boldsymbol{u} \, H) &= 0, \\ \frac{\partial (u \, H)}{\partial t} + \nabla \cdot (u \, \boldsymbol{u} \, H) + g \, H \, \frac{\partial \xi}{\partial x} + c_f \, |\boldsymbol{u}| \, u - f_c \, v \, H - H \, f_1 \, = \, F_1 \, . \\ \frac{\partial (v \, H)}{\partial t} + \nabla \cdot (v \, \boldsymbol{u} \, H) + g \, H \, \frac{\partial \xi}{\partial y} + c_f \, |\boldsymbol{u}| \, v + f_c \, u \, H - H \, f_2 \, = \, F_2 \, . \end{aligned}$$

Unknowns: $H = \xi - b$ (total height of water), with ξ free surface elevation, b bathymetry; $\boldsymbol{u} = \begin{bmatrix} u, v \end{bmatrix}^T$ (depth-averaged horizontal velocity); parameters: g (acceleration due to gravity), c_f (friction coefficient), f_c (Coriolis constant), and force terms $\boldsymbol{f} = \begin{bmatrix} f_1, f_2 \end{bmatrix}^T$, $\boldsymbol{F} = \begin{bmatrix} F_1, F_2 \end{bmatrix}^T$. Further elimination is required:

$$\begin{split} g \, H \, \nabla \xi \ &= g \, H \, \nabla (H+b) \ = \ \frac{g}{2} \, \nabla H^2 + g \, H \, \nabla b \\ &= g(\xi-b) \nabla \xi - g \, \xi \nabla b + g \, \xi \nabla b \\ &= g \, \nabla \left(\xi \left(\frac{\xi}{2} - b \right) \right) + g \, \xi \nabla b. \end{split}$$





Conservative and well-balanced formulation

The conserved variables are the height of water and momentum.

$$\frac{\partial(\boldsymbol{\xi}-\boldsymbol{b})}{\partial t} + \boldsymbol{\nabla} \cdot \left(\frac{\boldsymbol{u} H \otimes \boldsymbol{u} H}{H} + \frac{g}{2} H^2 \mathbf{1} \right) + g H \nabla \boldsymbol{b} + c_f \left| \frac{\boldsymbol{u} H}{H^2} \right| \boldsymbol{u} H - f_c \boldsymbol{e}_3 \times \boldsymbol{u} H = \mathbf{0}.$$

flow boundary : $\boldsymbol{u} H = (\boldsymbol{u} H)_D$,land boundary : $\boldsymbol{u} H \cdot \boldsymbol{\nu} = 0$,outflow boundary :-river boundary : $H = H_D$,sea boundary : $H = H_D$,





Examples







Idea

- Standard shallow water equations use bathymetry as a parameter to produce approximations of free surface elevation.
- Idea in [1,2]: switch roles of parameter and solution,
- Benefit: classical inverse problem approach avoided.

Goal of the present work

Generalize the approach in [2] to incorporate **transient** flows, and use an **advanced finite element method** on **unstructured grids**.

[1] A.F. Gessese, M. Sellier, E. Van Houten and G. Smart: *Reconstruction of river bed topography from free surface data using a direct numerical approach in one-dimensional shallow water flow*, Inverse Problems, 2011.
[2] A.F. Gessese, M. Sellier: *A direct solution approach to the inverse shallow-water problem* (two-dimensional analog), Mathematical Problems in Engineering, 2012.





Characterization as PDE systems

Primary unknowns:

$$\boldsymbol{c}^T \coloneqq \begin{bmatrix} H & (\boldsymbol{u} H)^T \end{bmatrix}^T =: \begin{bmatrix} H & U & V \end{bmatrix}^T$$

The forward $(\zeta = 1)$ and inverse $(\zeta = 0)$ problems can be expressed as







Characterization of the forward and inverse problem

Eigenvalues and eigenvectors of the first order operator

Let $a = \sqrt{g H}$ be the celerity, and let $\sqrt{x^2 + y^2} = 1$. The eigenvalues and corresponding eigenvectors of $\frac{\partial}{\partial c} \left(\mathcal{A}^{\zeta}(c) \begin{bmatrix} x \\ y \end{bmatrix} \right)$ are forward $(\zeta = 1)$: U = VU = V

$$\begin{split} \lambda_0 &= \frac{U}{H} x + \frac{v}{H} y, & \lambda_0 &= \frac{U}{H} x + \frac{v}{H} y, \\ \boldsymbol{v}_0 &= \begin{bmatrix} 0, & -y, & x \end{bmatrix}^T, & \boldsymbol{v}_0 &= \begin{bmatrix} 0, & -y, & x \end{bmatrix}^T, \\ \lambda_{1,2} &= \lambda_0 \pm \boldsymbol{a}, & \lambda_{1,2} &= \lambda_0, \\ \boldsymbol{v}_{1,2} &= \begin{bmatrix} 1, & \frac{U}{H} \pm \boldsymbol{a} \, x, & \frac{V}{H} \pm \boldsymbol{a} \, y \end{bmatrix}, & \boldsymbol{v}_1 &= \begin{bmatrix} 1, & \frac{U}{H}, & \frac{V}{H} \end{bmatrix}, \\ \text{fully hyperbolic} & \text{degenerate hyperbolic.} \end{split}$$





Discretization of the forward problem

Discontinuous Galerkin finite element space

$$\mathbb{V}_h^{DG} \coloneqq \left\{ \varphi_h \in L^1(\Omega) : \varphi_h \Big|_T(x_1, x_2) = a x_1 + b x_2 + c, \ a, b, c \in \mathbb{R} \ \forall T \in \mathcal{T}_h \right\}.$$

Seek $\boldsymbol{c}_h(t) \in \left(\mathbb{V}_h^{DG}\right)^3$, such that for almost all $t \in (t_0, t_{end})$, $\forall T^- \in \mathcal{T}_h$, with outer unit normal $\boldsymbol{\nu}_{T^-}$, and $\forall \boldsymbol{\psi}_h \in \mathbb{P}_1(T^-)^3$, the following holds:

$$\int_{T^{-}} \boldsymbol{\psi}_{h} \cdot \partial_{t} \boldsymbol{c}_{h}(t) \, \mathrm{d}\boldsymbol{x} = \int_{T^{-}} \boldsymbol{\nabla} \boldsymbol{\psi}_{h} : \mathcal{A}^{1}(\boldsymbol{c}_{h}(t)) \, \mathrm{d}\boldsymbol{x} - \int_{\partial T^{-}} \boldsymbol{\psi}_{h} \cdot \widehat{\boldsymbol{A}^{\boldsymbol{\nu}_{T^{-}}}}(\boldsymbol{c}_{h}^{-}(t), \boldsymbol{c}_{h}^{+}(t)) \, \mathrm{d}\boldsymbol{s} \\ + \int_{T^{-}} \boldsymbol{\psi}_{h} \cdot \boldsymbol{Z}^{1}(\boldsymbol{c}_{h}(t)) \, \mathrm{d}\boldsymbol{x} ,$$

• $\widehat{A}^{\nu_{T^-}}(c_h^-(t), c_h^+(t))$ describes the advective transport over ∂T^- in direction ν_{T^-} and is a solution to a Riemann problem.

Time stepping is performed using the SSP Runge-Kutta method of order 2, i.e. Heun's method.





Flux approximation

Lax-Friedrichs approximation and Roe-Pike mean state

On an edge $E \subset \partial T^-$ of element T^- , let the one-sided limits of c_h be denoted by c_h^- , c_h^+ , and let ν_{T^-} be the outer unit normal to T^- . We define $\lambda = \lambda(c_h, \nu_{T^-}, g)$ as the largest absolute eigenvalue of

$$rac{\partial}{\partial oldsymbol{c}} (\mathcal{A}^1(oldsymbol{c}) \,oldsymbol{
u}_{T^-}) \,, \quad ext{which gives} \quad \lambda \; = \; \left| \left[rac{U}{H} \; rac{V}{H}
ight] oldsymbol{
u}_{T^-}
ight| + \sqrt{gH} \,.$$

Due to discontinuity we need certain averages of the unknowns

$$\hat{\lambda} = \hat{\lambda}(m{c}_h, m{
u}_{T^-}, g) \coloneqq \left| \left| egin{array}{c} rac{\sqrt{H_h^+} U_h^- + \sqrt{H_h^-} U_h^+}{H_h^- \sqrt{H_h^+} + H_h^+ \sqrt{H_h^-}} \\ rac{\sqrt{H_h^+} V_h^- + \sqrt{H_h^-} V_h^+}{\sqrt{H_h^-} \sqrt{H_h^+} + H_h^+ \sqrt{H_h^-}}
ight| \cdot m{
u}_{T^-}
ight| + \sqrt{rac{g}{2}(H_h^- + H_h^+)} \ .$$

The advective Lax-Friedrichs flux on int(E) in direction ν_{T^-} is

$$\widehat{\boldsymbol{A}^{\boldsymbol{\nu}_{T^{-}}}}(\boldsymbol{c}_{h}^{-},\boldsymbol{c}_{h}^{+}) \coloneqq \frac{1}{2}\left(\left(\mathcal{A}^{1}(\boldsymbol{c}_{h}^{-})+\mathcal{A}^{1}(\boldsymbol{c}_{h}^{+})\right)\boldsymbol{\nu}_{T^{-}}+\hat{\lambda}\left(\boldsymbol{c}_{h}^{-}-\boldsymbol{c}_{h}^{+}\right)\right).$$





Designing the scheme for the inverse problem

- The continuous nature of bathymetry motivates the use of a continuous finite element space for the inverse problem.
- Steady states of the forward problem are desired to be preserved in the inverse problem as well.

Consequences

- A combination of the CG method for bathymetry and a DG method for momentum may be useful.
- As long as the same order of polynomial spaces is used, the subspace property $\mathbb{V}_{h}^{CG} \subseteq \mathbb{V}_{h}^{DG}$ holds.
- The flux terms should be the same in the momentum equations of forward and inverse problem.
- Some contributions of the fluxes in the inverse problem consist only of the known free surface elevation.



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Discretization of the continuity equation

The primary unknown must be the bathymetry, due to the use of a continuous basis.

$$\partial_t b - \nabla \cdot (\boldsymbol{u} H) = \partial_t \xi.$$

For a triangular grid with L vertices \boldsymbol{x}_i and K elements let $\varphi_1, \ldots, \varphi_L$ be the piecewise linear nodal basis functions of the linear Lagrange elements, i.e. $\varphi_i(\boldsymbol{x}_j) = \delta_{ij}$ and $\{\psi_{kj}: k = 1, \ldots, K, j = 1, 2, 3\}$ a basis of the DG space, with supp $\psi_{kj} = T_k$.

The semi-discrete formulation is

$$\sum_{j=1}^{L} \partial_t b_j \int_{\Omega} \varphi_i \varphi_j + \sum_{k=1}^{K} \sum_{l=1}^{3} (\boldsymbol{u} H)_{kl} \cdot \int_{T_k} \nabla \varphi_i \psi_{kl} - \int_{\partial \Omega} \varphi_i \boldsymbol{u} H \cdot \boldsymbol{\nu} = \sum_{k=1}^{K} \sum_{l=1}^{3} \partial_t \xi_{kl} \int_{T_k} \varphi_i \psi_{kl},$$

or written in matrix-vector form with rectangular matrices $\mathbf{A}_{1,2}, \mathbf{M}_m \in \mathbb{R}^{L \times 3K}$

$$\mathsf{M}\,\partial_t \boldsymbol{b} + \mathsf{A}_1 \boldsymbol{U} + \mathsf{A}_2 \boldsymbol{V} = \mathsf{M}_m\,\partial_t \boldsymbol{\xi} + \boldsymbol{f}$$

Interior edge contributions cancel due to the continuity of the test functions.
 f combines the contributions of boundary integrals where *u H* is prescribed.





Solving the continuity equation

- Again, Heun's method is employed for time-stepping.
- Replacing the consistent mass matrix M by the lumped mass matrix M_L means no linear system has to be solved.
- The ill-conditioning of the inverse problem requires the use of regularization.
- Adding diffusive terms in the continuity equation results in the desired stabilization.
- The difference between lumped and consistent mass matrix can be seen as a discretization of the Laplace operator.

Hence, the equation becomes

$$\mathbf{M}_L \partial_t \boldsymbol{b} + \mathbf{A}_1 \boldsymbol{U} + \mathbf{A}_2 \boldsymbol{V} + \beta (\mathbf{M}_L - \mathbf{M}) \, \boldsymbol{b} = \mathbf{M}_m \, \partial_t \boldsymbol{\xi} + \boldsymbol{f} \,,$$

and is solved as follows

$$\begin{split} \boldsymbol{b}^* &= \boldsymbol{b}^n + \Delta t_n \boldsymbol{\mathsf{M}}_L^{-1} \left(\boldsymbol{\mathsf{M}}_m \, \frac{\boldsymbol{\boldsymbol{\xi}}^* - \boldsymbol{\boldsymbol{\xi}}^n}{\Delta t_n} + \boldsymbol{f}^n - \boldsymbol{\mathsf{A}}_1 \boldsymbol{U}^n - \boldsymbol{\mathsf{A}}_2 \boldsymbol{V}^n - \beta (\boldsymbol{\mathsf{M}}_L - \boldsymbol{\mathsf{M}}) \, \boldsymbol{b}^n \right) \,, \\ \boldsymbol{b}^{n+1} &= \frac{1}{2} \boldsymbol{b}^n + \frac{1}{2} \boldsymbol{b}^* + \frac{\Delta t_n}{2} \boldsymbol{\mathsf{M}}_L^{-1} \left(\boldsymbol{\mathsf{M}}_m \, \frac{\boldsymbol{\boldsymbol{\xi}}^{n+1} - \boldsymbol{\boldsymbol{\xi}}^*}{\Delta t_n} + \boldsymbol{f}^{n+1} - \boldsymbol{\mathsf{A}}_1 \boldsymbol{U}^* - \boldsymbol{\mathsf{A}}_2 \boldsymbol{V}^* - \beta (\boldsymbol{\mathsf{M}}_L - \boldsymbol{\mathsf{M}}) \, \boldsymbol{b}^* \right) \end{split}$$





Forward problem setup

space-time cylinder: $\Omega = (0, 1) \times (0, 1)$ |km| $(t_0, t_{end}) = (0, 3) |h|$ initial conditions: $(\boldsymbol{u} H)_{(0)} \equiv \begin{bmatrix} 4 & 0 \end{bmatrix}^T \quad [m^2/s]$ [m] $\xi_{(0)} \equiv 0$ boundary conditions: $[m^2/s]$ on $(0, 1000) \times \{0, 1\}$ $(\boldsymbol{u}\,H)(t)\cdot\boldsymbol{\nu}\,\equiv 0$ $(\boldsymbol{u} H)_D(t) \equiv \begin{bmatrix} 4 & 0 \end{bmatrix}^T$ $[m^2/s]$ on $\{0\} \times (0, 1000)$ [m] on $\{1\} \times (0, 1000)$ $\xi(t) \equiv 0$ physical parameters: $[m/s^2]$ $f_c = 3.0 \cdot 10^{-5}$ [1/s]q = 9.81 $c_f = 10^{-3}$ $\left[1/s\right]$ numerical parameters: $\Delta t = 0.1 \quad [s] .$ h = 40|m|





Spatial grid over the exact bathymetry



Figure: The analytical solution of the inverse problem





Stationary solution of the forward problem

Convergence criterion:

$$\left\|\xi^{n+1} - \xi^{n}\right\|_{l^{2}(\mathcal{T}_{h})} \coloneqq \left(\sum_{k=1}^{K} \sum_{j=1}^{3} \left(\xi_{kj}^{n+1} - \xi_{kj}^{n}\right)^{2}\right)^{\frac{1}{2}} < \varepsilon_{f} = 10^{-8} [m].$$

1



(b) Steady-state velocity (coloring corresponds to the magnitude of the velocity vector)





Solution of the inverse problem



Figure: Bathymetry reconstruction

Convergence criterion:

$$\|b^{n+1} - b^n\|_{l^2(\mathcal{T}_h)} < \varepsilon_i = 10^{-8} [m].$$

Convergence according to this criterion is reached after 246473 iterations. The $l^{\infty}(\mathcal{T}_h)$ -error is $7.85 \, \mu m$.





Time-dependent setup and forward problem solution

Change above configuration to include the time-dependent flow boundary condition

$$(uH)_D = \left[0.5 \cos\left(\frac{\pi t}{86400}\right) + 3.5 \ 0\right]^T$$
, and use $(uH)_{(0)} \equiv \begin{bmatrix} 4 \ 0 \end{bmatrix}^T$



Figure: Evolving free surface (top) and bathymetry (bottom)





Ill-conditioning of the inverse problem

For absolute an noise level $\iota > 0$, add uniformly distributed random numbers in $(-\iota, \iota)$ to the free surface values in the grid points. A representative result of the reconstruction for $\iota = 10^{-4} m$ is seen below.



- The amplification of data errors in the reconstruction indicates the ill-posedness of the problem.
- The result gets even worse on refined grids.





Observations on reconstruction from noisy data

- A steady-state is reached if ι is not too large.
- We observe a one-way compatibility consistent to the subspace property $\mathbb{V}_h^{CG} \subseteq \mathbb{V}_h^{DG}$: Using the osciallatory bathymetry as input for the forward problem, we get a different result, than the original perturbed surface elevation.
- This new steady-state reconstructs the osciallatory bathymetry accurately.







Regularization with artificial diffusion

Previous results were computed with regularization parameter $\beta = 0$. Using $\beta = 80 \frac{m^2}{s} \iota$ on the coarse and $\beta = 500 \frac{m^2}{s} \iota$ on the refined grid we get the following results.







Summary and outlook

Summary:

- Design of a new coupled CG-DG method for bathymetry reconstruction from a modification of the shallow water equations.
- The discretization ensures compatibility to the DG scheme for the forward problem in the case $\mathbb{V}_h^{CG} \subseteq \mathbb{V}_h^{DG}$.
- The examples show the potential of the methodology.

Outlook:

- The optimal choice of regularization parameter β needs to be investigated.
- Different types of artificial diffusion, such as TV-regularization should be compared.
- Investigation of applicability using experiments.