



CAM-SE: Lecture II

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Outline

- Previous talk: derivation of equations of motion ...
- Introduce computational grid and projections
- Introduction to the spectral-element method
- Properties of the spectral-element
- Time-stepping
- Coupling to physics
- Computational performance
- Variable resolution version of CAM-SE

Cubed-sphere geometry (originally introduced by Sadourny (1972))







- A quadrilateral "box" is referred to as an element Ω_e
- Each 2D element $\Omega_e(x^1,x^2)$ is defined in terms of central (gnomonic) projection angles (x^1,x^2)
- The elements are separated by the same central angle -> equi-angular gnomonic grid

Cubed-sphere geometry (originally introduced by Sadourny (1972))



Mapping a vector from cube to sphere

The mapping from cube to sphere results in a non-orthogonal curvilinear coordinate system on S, with the metric tensor G_{ij} and analytic Jacobian $\sqrt{G} = |G_{ij}|^{1/2}$, $i, j \in \{1, 2\}$. A physical vector quantity such as the wind vector $\mathbf{v} = (u, v)$, defined on S in orthogonal lat-lon coordinates, can be uniquely expressed in tensor form using conventional notations as the covariant (u_1, u_2) and contravariant (u^1, u^2) vectors using the 2×2 transformation matrix \mathbf{D} associated with the gnomonic mapping such that $\mathbf{D}^T \mathbf{D} = G_{ij}$ (see *Nair et al.* [2005] for the details):

$$\left[\begin{array}{c} u\\ v\end{array}\right] = \mathbf{D} \left[\begin{array}{c} u^1\\ u^2\end{array}\right] = \mathbf{D}^{-T} \left[\begin{array}{c} u_1\\ u_2\end{array}\right]$$

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The spectral element method: 2D conservation law

The governing equations defined in familiar vector form can also be expressed in general tensor form. In order to describe the SE discretization process in simple terms, we consider the the following conservation law on S for an arbitrary scalar ϕ :

$$\frac{\partial \phi}{\partial t} + \nabla \cdot \mathbf{F}(\phi) = S(\phi), \tag{76}$$

where

$$\nabla \cdot \mathbf{F}(\phi) = \frac{1}{\sqrt{G}} \left[\frac{\partial \sqrt{G} F^1}{\partial x^1} + \frac{\partial \sqrt{G} F^2}{\partial x^2} \right].$$
(77)

In the special case of the flux-form transport equation the contravariant fluxes $(F^1, F^2) = (u^1\phi, u^2\phi)$, and $S(\phi)$ is an arbitrary source term.

The spectral element method: test function

The SE solution process involves casting the partial differential equation in Galerkin form, i.e., by multiplying (76) with a test (weight) function ψ and integrating over the domain S,

$$\int_{\mathcal{S}} \psi \left[\frac{\partial \phi}{\partial t} + \nabla \cdot \mathbf{F}(\phi) - S(\phi) \right] d\mathcal{S} = 0.$$
(78)

A computational form of (78) is obtained by applying Green's theorem, resulting in the weak Galerkin form, as follows:

$$\int_{\mathcal{S}} \psi \, \frac{\partial \phi}{\partial t} \, dS = \int_{\mathcal{S}} \nabla \psi \cdot \mathbf{F}(\phi) \, dS + \int_{\mathcal{S}} \psi \, S(\phi) \, dS, \tag{79}$$

where the approximation to the solution ϕ and the test function belong to a polynomial space V^N .

For the efficient evaluation of the integrals, the SE method employs Gauss-Lobatto-Legendre (GLL) quadrature rule for integrals and collocation differentiation for derivative operators.

All the corresponding numerical operations are performed on a square $[-1, 1]^2$ known as the standard (or reference) element.

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Then an arbitrary surface integral on $Ω_e$ can be expressed in terms of local coordinates $ξ^1, ξ^2 \in [-1, 1]$ and the Jacobian J_e

$$\int_{\Omega_e} \psi(x^1, x^2) \, d\Omega_e = \int_{-1}^1 \int_{-1}^1 J_e(\xi^1, \xi^2) \, \psi(\xi^1, \xi^2) \, d\xi^1 \, d\xi^2 \approx \sum_{k=0}^N \sum_{l=0}^N w_k w_l \, J_e(\xi^1_k, \xi^2_l) \, \psi(\xi^1_k, \xi^2_l), \tag{80}$$

In the case of GLL quadrature rule, the nodal points ξ_k , k = 0, 1, ..., N, are the roots of the polynomial $(1 - \xi^2)P'_N(\xi) = 0, \xi \in [-1, 1]$; and the corresponding GLL quadrature weights are given by

$$w_k = \frac{2}{N(N+1) \left[P_N(\xi_k)\right]^2},$$

s where $P_N(\xi)$ is the Legendre polynomial of degree N.

Note that there are N+1 GLL point

expressed in

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For the SE discretization it is customary to use Lagrange polynomials $h_k(\xi)$, with roots at the GLL quadrature points ξ_k , as basis functions. This setup provides discrete orthogonality for the basis function $h_k(\xi)$, which is formally defined as:



The spectral element method: semi-discrete form

$$\int_{\mathcal{S}} \psi \, \frac{\partial \phi}{\partial t} \, dS = \int_{\mathcal{S}} \nabla \psi \cdot \mathbf{F}(\phi) \, dS + \int_{\mathcal{S}} \psi \, S(\phi) \, dS,\tag{79}$$

A semi-discrete form of (79) on an element Ω_e can by obtained by approximating the solution as a tensor product of 1D Lagrange basis $\{h_k(\xi)\}_{k=0}^N$ such that

$$\phi|_{\Omega_e} \approx \phi^e(\xi^1, \xi^2, t) = \sum_{k=0}^N \sum_{l=0}^N \phi^e_{kl}(t) \, h_k(\xi^1) \, h_l(\xi^2),$$

where $\phi_{kl}^e(t) = \phi^e(\xi_k^1, \xi_l^2, t)$ are the nodal grid-point values of the solution, and defining the test function as $\psi(\xi^1, \xi^2) = h_k(\xi^1) h_l(\xi^2)$.

The spectral element method: semi-discrete form

$$\int_{\mathcal{S}} \psi \, \frac{\partial \phi}{\partial t} \, d\mathcal{S} = \int_{\mathcal{S}} \nabla \psi \cdot \mathbf{F}(\phi) \, d\mathcal{S} + \int_{\mathcal{S}} \psi \, S(\phi) \, d\mathcal{S},\tag{79}$$

By using (80) and the discrete orthogonality property of $h_k(\xi)$, we get a completely decoupled system of ODEs on Ω_e , for each grid-point (k, l)

$$\begin{split} \widetilde{M}_{kl}^{e} \ \frac{d}{dt} \phi_{kl}^{e}(t) &= A_{kl}^{e} + S_{kl}^{e} \\ \widetilde{M}_{kl}^{e} &= \int_{-1}^{1} \int_{-1}^{1} J_{e} h_{k}(\xi^{1}) h_{l}(\xi^{2}) d\xi^{1} d\xi^{2} = J_{e}(k,l) w_{k} w_{l} \\ A_{kl}^{e} &= \sum_{i=0}^{N} J_{e}^{(1)}(i,l) F_{il}^{1} D_{ik}^{(1)} w_{i} w_{l} + \sum_{i=0}^{N} J_{e}^{(2)}(k,i) F_{ki}^{2} D_{li}^{(2)} w_{k} w_{i} \\ S_{kl}^{e} &= J_{e}(k,l) w_{k} w_{l} S(U_{kl}) \end{split}$$

where $J_e^{(i)} = J_e \partial \xi^i / \partial x^i$ is the metric term and $D_{lk}^{(i)}$ is the derivative matrix $h'_k(\xi_l^i)$, along the x^i -direction and $i \in \{1, 2\}$.

Story so far: solving equations of motion on each element



Story so far: solving equations of motion on each element





Advance solution in each element one Runge Kutta step



 Choice of GLL quadrature based inner product and nodal basis functions gives a diagonal mass matrix (Maday and Patera, 1987). Specification of resolution in CAM: number of GLL points is always 4x4 in each element Number of elements determines resolution

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Properties of the SE method

A numerical method is mimetic (or compatible) if key integral properties of divergence, gradient and curl-operators are mimicked in discretized space. The CAM-SE discretization satisfies the divergence/gradient adjoint relation

In the floating Lagrangian layer CAM-SE conserves total energy to time truncation errors and conserves mass

$$\int \phi \nabla \cdot \mathbf{v} \, d\mathcal{S} + \int \mathbf{v} \cdot \nabla \phi \, d\mathcal{S} = 0$$

in discretized space [*Taylor and Fournier*, 2010]. This property can be used to show the inherent conservation properties of CAM-SE in terms of mass and energy in the horizon-tal discretization. This is discussed in detail in *Taylor* [2011] and hence not repeated here.

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Time-stepping (u,v,T,dM^(d))

The Kinnmark-Gray 5-stage 3rd-order Runge-Kutta scheme

The thermodynamic equation, momentum equations and dry air-mass continuity equation in CAM-SE are evolved using the 5-stage 3rd-order Runge-Kutta scheme described in *Guerra and Ullrich* [2016, see their equation (56)]. The stability of this class of time-stepping schemes is discussed in *Dubos et al.* [2015, see their section 3.4]. For a given initial state vector at timestep n, $\vec{\Lambda}^{(0)} = \vec{\Lambda}^n$, the updated state vector $\vec{\Lambda}^{(5)} = \vec{\Lambda}^{n+1}$ is computed as follows:

$$\begin{split} \vec{\Lambda}^{(1)} &= \vec{\Lambda}^{(0)} + \frac{\Delta t}{5} \vec{\Upsilon}(\vec{\Lambda}^{(0)}), \\ \vec{\Lambda}^{(2)} &= \vec{\Lambda}^{(0)} + \frac{\Delta t}{5} \vec{\Upsilon}(\vec{\Lambda}^{(1)}), \\ \vec{\Lambda}^{(3)} &= \vec{\Lambda}^{(0)} + \frac{\Delta t}{3} \vec{\Upsilon}(\vec{\Lambda}^{(2)}), \\ \vec{\Lambda}^{(4)} &= \vec{\Lambda}^{(0)} + \frac{2\Delta t}{3} \vec{\Upsilon}(\vec{\Lambda}^{(3)}), \\ \vec{\Lambda}^{(5)} &= -\frac{1}{4} \vec{\Lambda}^{(0)} + \frac{5}{4} \vec{\Lambda}^{(1)} + \frac{3\Delta t}{4} \vec{\Upsilon}(\vec{\Lambda}^{(4)}), \end{split}$$

where $\vec{\Upsilon}(\vec{\Lambda})$ denotes the discrete right-hand-side terms of the equations of motion. The resulting method is linearly and non-linearly third-order accurate.

Time-stepping (u,v,T,dM^(d))

The scheme possesses a stability region which is provably optimal in terms of its extent along the imaginary axis among all 5-stage 3rd-order Runge-Kutta schemes, $[-i\sqrt{15}, i\sqrt{15}]$. Since the largest eigenvalue of the 1D 4th-order spectral element spatial discretization $(N_p = 4)$ is $i\sqrt{10/3}$, the resulting scheme satisfies a Courant-Friedrichs-Lewy condition given by

$$\frac{c\Delta t}{\Delta x} \le \frac{3}{\sqrt{2}}$$
, (1D condition),

where Δx denotes the average distance between degrees of freedom (equal to $3 \times \Delta x_e$, the width of a spectral element), *c* is the gravity wave speed, and Δt is the timestep size. As dimension splitting is not employed in CAM-SE, in 2D and on a uniformly spaced grid this condition is restricted by a further factor of $1/\sqrt{2}$ to

$$\frac{c\Delta t}{\Delta x} \le \frac{3}{2}$$
, (2D condition).

Time-stepping (tracers)

- Continuity equation for air is coupled with momentum and thermodynamic equations:
 - thermodynamic variables and other prognostic variables feed back on the velocity field
 - which, in turn, feeds back on the solution to the continuity equation.
 - Hence the continuity equation for air can not be solved in isolation and one must obey the maximum allowable time-step restrictions imposed by the fastest waves in the system.
- The tracer transport equation can be solved in isolation given prescribed winds and air densities, and is therefore not susceptible to the time-step restrictions imposed by the fastest waves in the system.
- For efficiency: Use longer time-step for continuity equation for tracers than for air.

Or different timestepping or different numerical method

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- For efficiency: Use longer time-step for continuity equation for tracers than for air.

The SE tracer advection algorithm uses a three-stage RK strong-stability-preserving (SSP) time-stepping method, ensuring the time step will preserve any shape-preserving properties preserved by the underlying spatial discretization [*Spiteri and Ruuth*, 2002]. The shape-preserving filter used is described in *Guba et al.* [2014b]. The shape-preserving SE tracer advection algorithm is formally second-order accurate.

Time-steps in CAM-SE

Time-steps in CAM-SE

$$\begin{split} \Delta t_{remap} &= \frac{\Delta t_{phys}}{\text{se_nsplit}}, \\ \Delta t_{tracer} &= \frac{\Delta t_{phys}}{\text{se_nsplit} * \text{se_qsplit}}, \\ \Delta t_{dyn} &= \frac{\Delta t_{phys}}{\text{se_nsplit} * \text{se_qsplit}}, \\ \Delta t_{hyper} &= \frac{\Delta t_{phys}}{\text{se_nsplit} * \text{se_rsplit} * \text{se_qsplit}}, \\ \end{split}$$

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Split physics tendencies into a number of "chunks"

10 year average of $\frac{d}{dt}|p_s|$ **from AMIP run**

"Dribbling" physics tendencies

State updated every 30 minutes

State updated every 30 minutes

10 year average of $\frac{d}{dt}|p_s|$ **from AMIP run**

"Dribbling" physics tendencies

Absolute surface pressure tendency Pa/s 90N 90N "Dribbling" all tendencies gets rid of spurious 60 60N noise but the tendencies are not allowed to drive ³⁰^N mixing ratios negative 30N 0 Tracer mass budget not closed! 30S Let me explain ... 605 60S 90S 90S 0 30E 30W 0 30E 90W 30W 60F 90F 120E 150E 180 150W 120\/ 90W 60W 0 60E 90E 120E 150E 180 150W 120W 60W 0 4e-05 6e-05 8e-05 0.0001 0.00012 0.00014 0.00016 0.00018 8e-05 0.00016 0.00024 0.00032 0.0004 0.00048

Physics-dynamics coupling: "dribbling" tendencies m_x 1 0 longitude NCAR National Center for Atmospheric Research

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Example from fully coupled climate model: water conservation errors

Geosci. Model Dev. Discuss., https://doi.org/10.5194/gmd-2017-293 Manuscript under review for journal Geosci. Model Dev. Discussion started: 15 December 2017

Advance dynamics core (30 minutes): for (u,v,T) add physics tendency "chunks" during the dynamics timestepping - every 15 minutes in this example (I refer to it as "dribbling")

Compute physics tendencies based on dynamics updated state

Split physics tendencies into a number of "chunks" for u,v,T Update tracer state with physics tendencies

Instantaneous PSL for CAM-SE at approximately 1/4 degree horizontal resolution

ftype=2

ftype=1

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Computation throughput (ne30 ~ 1 degree)

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Data produced by John Dennis (CISL)

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Variable horizontal resolution

 One of the advantages of the spectral-element method is that it can relatively easily be adapted to variable resolution meshes (as long as elements are quadrilateral)

A direct way to address this problem is establishing a transformation $\mathcal{J}_e : \Omega_e \to [-1, 1]^2$, where \mathcal{J}_e may be considered as a composite mapping combining the gnomonic and the quadrilateral to standard-element mapping. Let the Jacobian associated with the composite mapping be $J_e = J_e(\sqrt{G})$. Then an arbitrary surface integral on Ω_e can be expressed in terms of local coordinates $\xi^1, \xi^2 \in [-1, 1]$ and the Jacobian J_e

$$\int_{\Omega_e} \psi(x^1, x^2) \, d\Omega_e = \int_{-1}^1 \int_{-1}^1 J_e(\xi^1, \xi^2) \, \psi(\xi^1, \xi^2) \, d\xi^1 \, d\xi^2 \approx \sum_{k=0}^N \sum_{l=0}^N w_k w_l \, J_e(\xi_k^1, \xi_l^2) \, \psi(\xi_k^1, \xi_l^2), \tag{80}$$

Challenges: diffusion

CAM-SE, Zarzycki et al., 2014, JClim

V-R applications: tropical cyclones

zarzycki@ucar.edu - DCMIP-2016, Boulder CO, June 2016 V-R applications: tropical cyclones

- Community Atmosphere Model Spectral Element (CAM-SE)
- <u>Atmospheric</u> <u>Model</u> <u>Intercomparison</u> <u>Project</u> (AMIP) protocols
 - <u>1980-2002</u> (23 years)
 - Prescribed SSTs, ozone, aerosols, solar insolation
- Simulate historic, observed climate

Uniform global simulation

Precipitable water, Sept 1-16

Variable-resolution global circulation

Precipitable water, Sept 1-16

Tropical cyclones

Numerical weather prediction

- 8 day forecast = ~1.5 hours of wall clock time on 800 cores (NCAR Yellowstone)
 - <u>~6-7x cheaper than a</u> <u>globally-uniform 13 km</u> <u>forecast</u>

Sandy TPW: INIT 12Z 10/25/12

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