

# A Dynamically Adaptive Wavelet-based Method for Geophysical Flows on the Sphere

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Department of Mathematics & Statistics



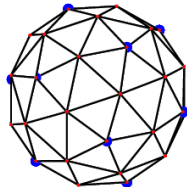
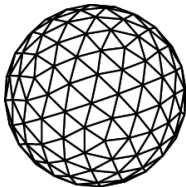
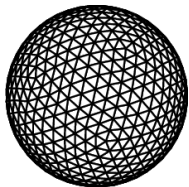
*PDEs on the Sphere 2014*

# Collaborators

- **Matthias Aechtner**  
*PhD student, Computational Science and Engineering  
McMaster University*
- **Thomas Dubos**  
*Laboratoire de Météorologie Dynamique  
École Polytechnique, France*

# *Method*

# Discrete wavelet transform on the sphere



vertex values



vertex values



vertex values



interpolation errors



interpolation errors

*restriction**high-pass filter**wavelets*

interpolation errors



vertex values



interpolation errors

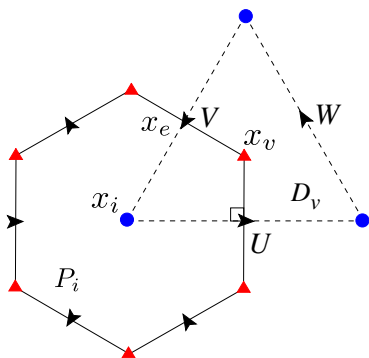


vertex values



vertex values

*wavelets**reconstruction**prolongation*

TRiSK scheme (*Thuburn et al. 2010*)

Staggered dual grids for  
 pressure and vorticity  
 (Velocity at cell edges)

Discrete shallow water equations

$$\frac{\partial h_i}{\partial t} = -[\text{div}(F_e)]_i$$

$$\frac{\partial \mathbf{u}_e}{\partial t} = F_e^\perp \hat{q}_e - [\text{grad}(B_i)]_e$$

- $F_e = \hat{h}_e u_e$  is thickness flux
- $F_e^\perp$  is perpendicular to  $F_e$

## Scale commutation properties of differential operators

$$\begin{array}{ccc}
 B_i^0, F_e^0, u_e^0 & \xrightarrow{\text{grad}^0, \text{div}^0, \text{curl}^0} & \text{grad } B_i^0, \text{div } F_e^0, \text{curl } u_e^0 \\
 \uparrow R & & \uparrow R \\
 B_i^1, F_e^1, u_e^1 & \xrightarrow{\text{grad}^1, \text{div}^1, \text{curl}^1} & \text{grad } B_i^1, \text{div } F_e^1, \text{curl } u_e^1
 \end{array}$$

Commutation diagram

# Scale commutation properties of differential operators

## Commutation relations

$$R_h^j \circ \operatorname{div}^{j+1} = \operatorname{div}^j \circ R_F^j \quad \textit{conserve mass}$$

$$\operatorname{curl}^j \circ R_{\mathbf{u}}^j = R_{\zeta}^j \circ \operatorname{curl}^{j+1} \quad \textit{conserve circulation}$$

$$\operatorname{grad}^j \circ R_B^j = R_{\mathbf{u}}^j \circ \operatorname{grad}^{j+1} \quad \textit{no spurious vorticity}$$

# Volume penalization of shallow water equations

Variable porosity

$$\phi(x) = \alpha + (1 - \chi(x))(1 - \alpha), \quad \alpha \ll 1$$

mask  $\chi = 1$  in **solid** and  $\chi = 0$  in **fluid**.



# Volume penalization of shallow water equations

## Euler–Poincaré theory

Applying Hamilton's principle of least action to

$\mathcal{L} = \int \frac{1}{2}h(|\mathbf{u}|^2 - gh)\phi \, dx \, dy \, dt$  gives

$$\begin{aligned} \frac{\partial}{\partial t} \tilde{h} + \operatorname{div} \tilde{F} &= 0 \\ \frac{\partial}{\partial t} \tilde{F} + \operatorname{div} (\tilde{F} \otimes \mathbf{u}) + \operatorname{grad} \left( \frac{1}{2} g \frac{\tilde{h}}{\phi(x)} \right) &= 0 \end{aligned}$$

where  $\tilde{h} = \phi(x)h$ ,  $\tilde{F} = \tilde{h}\mathbf{u}$

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where  $\tilde{h} = \phi(x)h$ ,  $\tilde{F} = \tilde{h}\mathbf{u}$ ;  $\eta \ll 1$  is the permeability due to viscosity.

# Volume penalization of shallow water equations

## Accuracy and scaling of penalization

- Error in  $h$  is  $O(\alpha)$  (from reflectance at boundary).
- Error in  $\mathbf{u}$  is  $O(\eta^{1/2})$  (from Navier–Stokes penalization).
- Method is  $O(\Delta x)$  since  $\Delta x \propto \eta^{1/2}$ .

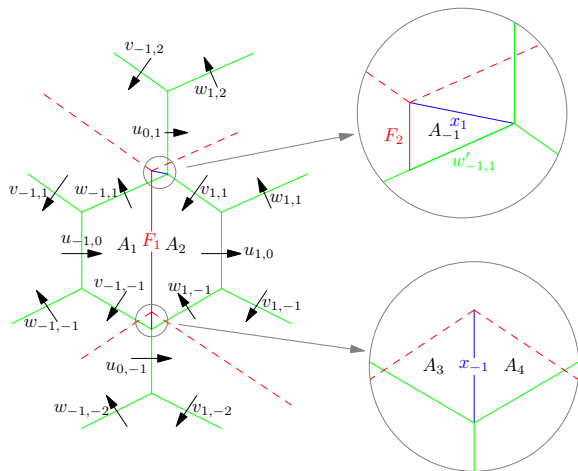
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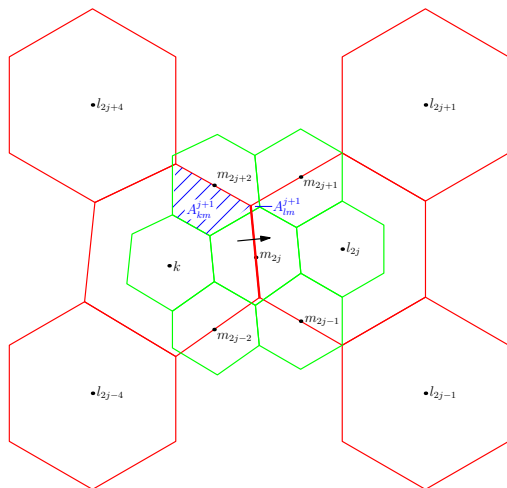
Use dynamic local grid refinement ( $h$ -refinement).

# Extension to icosahedral C-grid on sphere: flux restriction



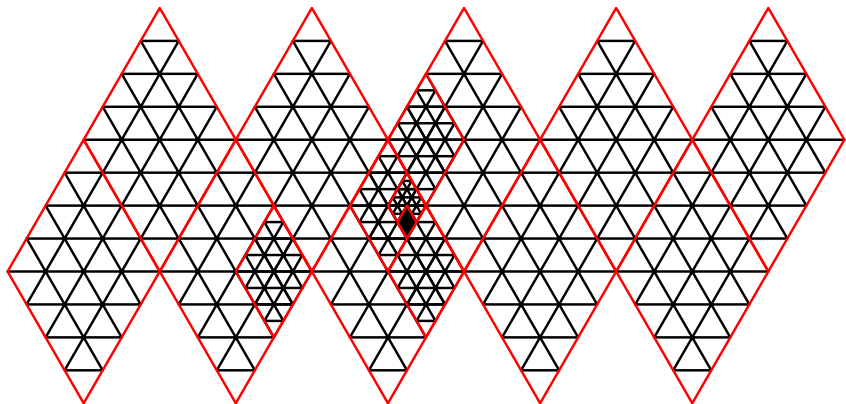
Small overlapping areas due to the non-uniform C-grid structure on the sphere.

# Extension to icosahedral C-grid on sphere: flux restriction

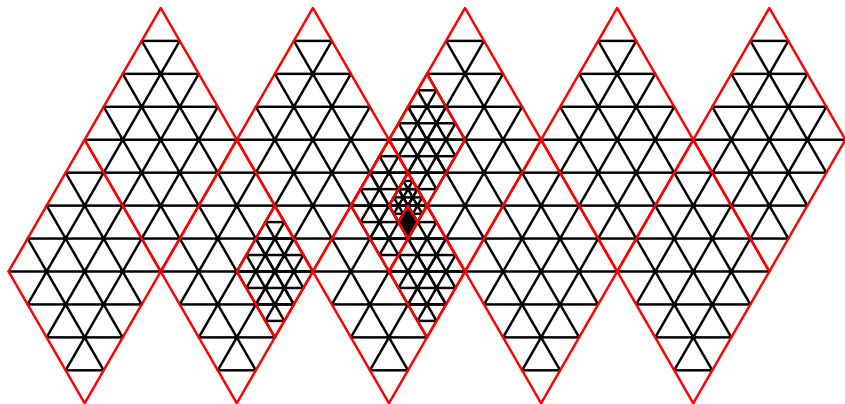


Fine and coarse scale cells to calculate flux restriction through coarse edge indicated by arrow.  $A_{km}^{j+1}$  and  $A_{lm}^{j+1}$  are partial areas.

# Hybrid data structure: irregular tree data structure with regular patches



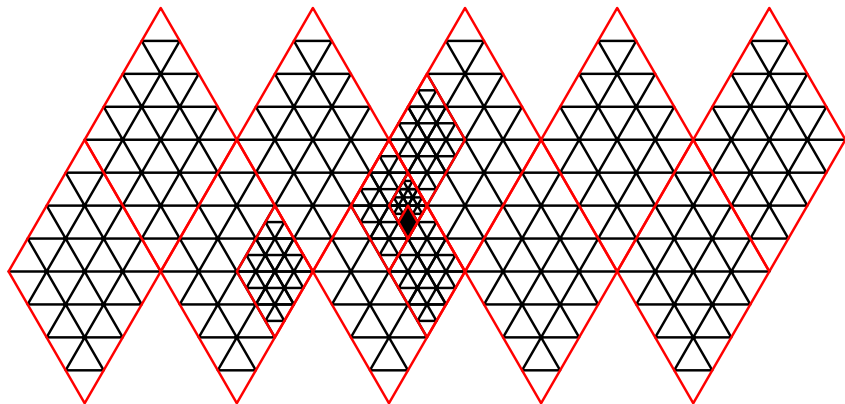
## Hybrid data structure: irregular tree data structure with regular patches



- Icosahedron divided into 10 regular lozenge domains.

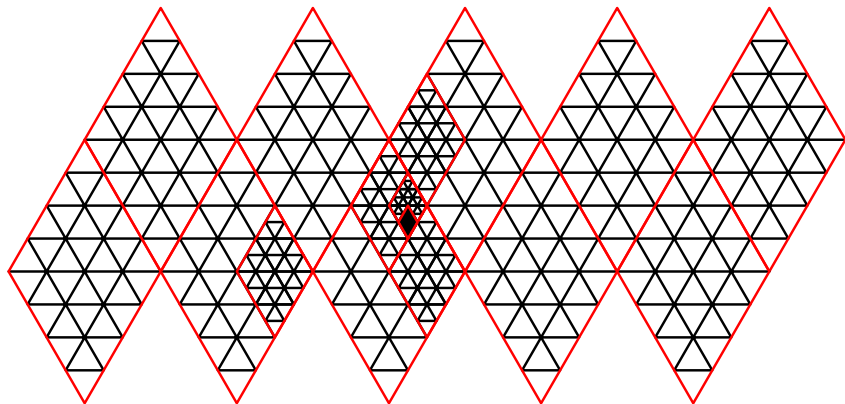


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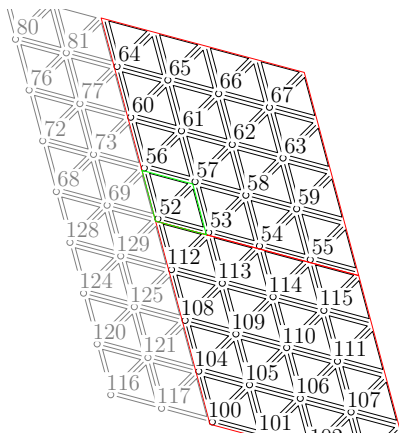
- Icosahedron divided into 10 regular lozenge domains.
- Domains refined adaptively into sub-domains.

# Hybrid data structure: irregular tree data structure with regular patches



- Icosahedron divided into 10 regular lozenge domains.
- Domains refined adaptively into sub-domains.
- Lowest level locally is regular  $4 \times 4$  patch.

# Computational grid with ghost cells



$4 \times 4$  patch is regular grid of elements. Element is one node, two triangles and three edges. Ghost points added at edges of sub-domain.

# Parallelization

- **Sub-domains** distributed to different cores.
- **Ghost points** added and values communicated as necessary for operators.
- **Metis** graph partitioner improves load balancing.
- Communications occur at each **trend computation** and at each grid **adaptation step**.
- Where possible communication is **non-blocking**.

# *Results*

## Grid resolution

$J$	$N$	d.o.f	$\Delta x$ [km]	$T$
5	10,242	40,962	239.8	51
6	40,962	163,842	119.9	101
7	163,842	655,362	60.0	202
8	655,362	2,621,442	30.0	404
9	2,621,442	10,485,762	15.0	809
10	10,485,762	41,943,042	7.5	1619
11	41,943,042	167,772,162	3.7	3238
12	167,772,162	671,088,642	1.9	6476

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- Optimize **coarse** grid, e.g.  $J = 5$  (*Xu 2006; Heikes & Randall 1995*).
- **Finer grids** by recursive edge-bisection, e.g.  $j = 6, 7, 8, 9, 10, \dots$

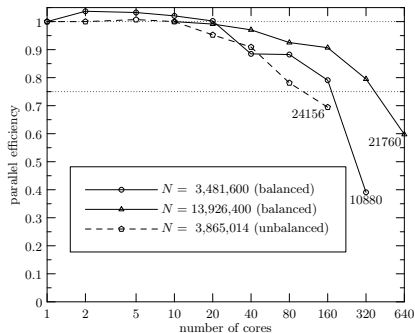


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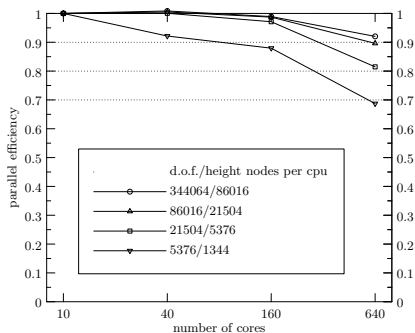
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- **Finer grids** by recursive edge-bisection, e.g.  $j = 6, 7, 8, 9, 10, \dots$
- Local **adaptive** grid scale controlled by **error tolerance**  $\varepsilon$ .

# Parallel scaling



Strong efficiency



Weak efficiency

# Computational performance and adaptive overhead

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- 5.0 times slower **per active node** than non-adaptive **pseudo-spectral** solver swbob.

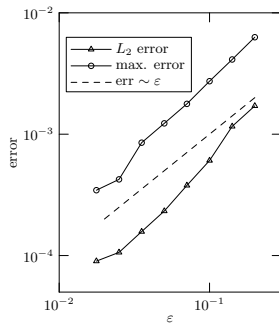
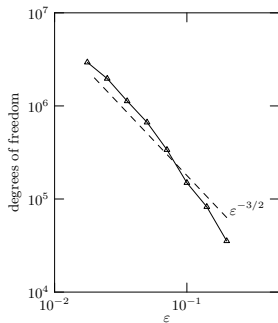
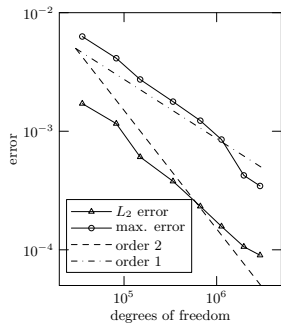
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- 3.4 times slower per active node than **non-adaptive** **TRiSK**.

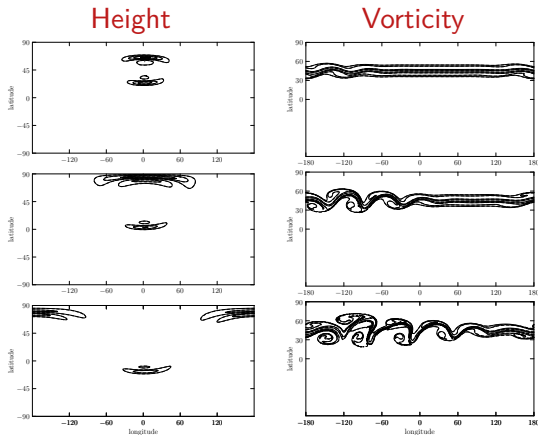
# Computational performance and adaptive overhead

- 5.0 times slower **per active node** than non-adaptive **pseudo-spectral** solver swbob.
- 3.4 times slower per active node than **non-adaptive TRiSK**.
- **Overall** code is 3 to 10 times **faster** than pseudo-spectral and 4 to 15 times **faster** than non-adaptive TRiSK due to **compression**.

## Williamson test case 2: error control



# Unstable zonal jet on the sphere (*Galewsky et al. 2004*)

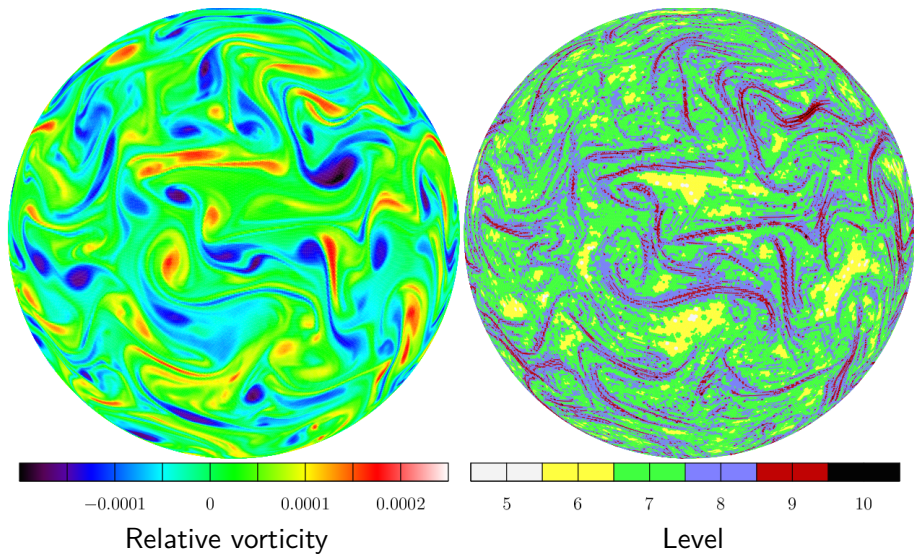


Tolerance  $\epsilon = 5 \times 10^{-3}$  and  $J = 9$ . Height perturbation at 2, 4 and 6 hours and relative vorticity at 4, 5 and 6 days. (- - -) is non-adaptive  $J = 10$  reference simulation, but results are mostly indistinguishable.



# Unstable zonal jet on the sphere (*Galewsky et al. 2004*)

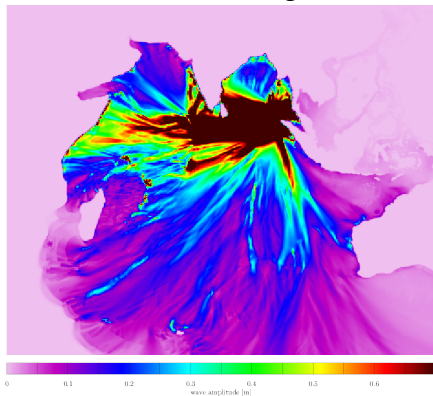
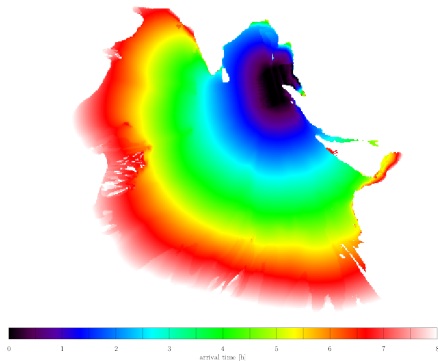
# Viscous shallow water turbulence



# 2004 Indonesian tsunami: 1.9 km resolution

## 2004 Indonesian tsunami: 1.9 km resolution

Max wave height

Arrival time ( $\geq 6$  cm wave)

# Conclusions

## Spherical wavelets for adaptivity

- **Multiscale** representation
- **Dynamic adaptivity** controlled by local error estimate *or* **static** nesting
- Adaptivity **overlay** on existing TRiSK discretization
- **Hybrid** data structure
- Efficient **parallelization** using `mpi` and `metis`.
- **Volume penalization** for coastlines in ocean model

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## Future work

- **3-D** hydrostatic extension, subgrid **parameterizations**

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## Details

*Q.J.R. Meteorol. Soc.* (2013) DOI:10.1002/qj.2097

[arxiv.org/abs/1404.0405](https://arxiv.org/abs/1404.0405)