

The Riemann problem shallow water wave systems

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Plan

- Part I : Discussion of the Riemann solution for one-dimensional linear and nonlinear shallow water wave equations
- Part II : Approximate Riemann solvers in GeoClaw; discussion of accuracy, and extensions to higher dimensions; f-wave approach to well-balancing.
- Part III : Adaptive mesh refinement (AMR).

Shallow water wave equations

The shallow water wave equations, given by

$$\begin{aligned}h_t + (uh)_x &= 0 \\(uh)_t + \left(hu^2 + \frac{1}{2}gh^2\right)_x &= 0\end{aligned}$$

is an example of a system of equations written in *conservative form*. More generally, we can write PDEs in conservative form as

$$q_t + f(q)_x = 0$$

These are typically derived from conservation laws for mass, momentum, energy, species, and so on.

- Based on solving the conservative form of the shallow water wave equations using a finite volume method.
- At the heart of many finite volume methods is a *Riemann solver* which is used to compute numerical fluxes.
- In GeoClaw, these are stored in files like **rpn2_geo.f** and **rpt2_geo.f**

Finite volume method

Assume a conservation law of the form

$$q_t + f(q)_x = 0$$

Define cell averages over the interval $C_i = [x_{i-1/2}, x_{i+1/2}]$

$$Q_i^n = \frac{1}{\Delta x} \int_{C_i} q(x, t_n) dx$$

How does the average evolve?

$$\begin{aligned} \frac{d}{dt} \int_{C_i} q(x, t) dx &= - \int_{C_i} \frac{d}{dx} f(q(x, t)) dx \\ &= f(q(x_{i-1/2}, t)) - f(q(x_{i+1/2}, t)) \end{aligned}$$

Finite volume method

Evolution of the cell average value :

$$\frac{d}{dt} \int_{C_i} q(x, t) dx = f(q(x_{i-1/2}, t)) - f(q(x_{i+1/2}, t))$$



Integrate in time

$$\begin{aligned} \int_{C_i} q(x, t_{n+1}) dx &= \int_{C_i} q(x, t_n) dx \\ &+ \int_{t_n}^{t_{n+1}} [f(q(x_{i-1/2}, t)) - f(q(x_{i+1/2}, t))] dt \end{aligned}$$

Finite volume method

Using numerical fluxes, we use the update formula :

$$Q_i^{n+1} = Q_i^n - \frac{\Delta t}{\Delta x} \left[F_{i+1/2}^n - F_{i-1/2}^n \right]$$

Written as

$$\frac{Q_i^{n+1} - Q_i^n}{\Delta t} + \frac{F_{i+1/2} - F_{i-1/2}}{\Delta x} = 0$$

this form resembles the conservation law :

$$q_t + f(q)_x = 0$$

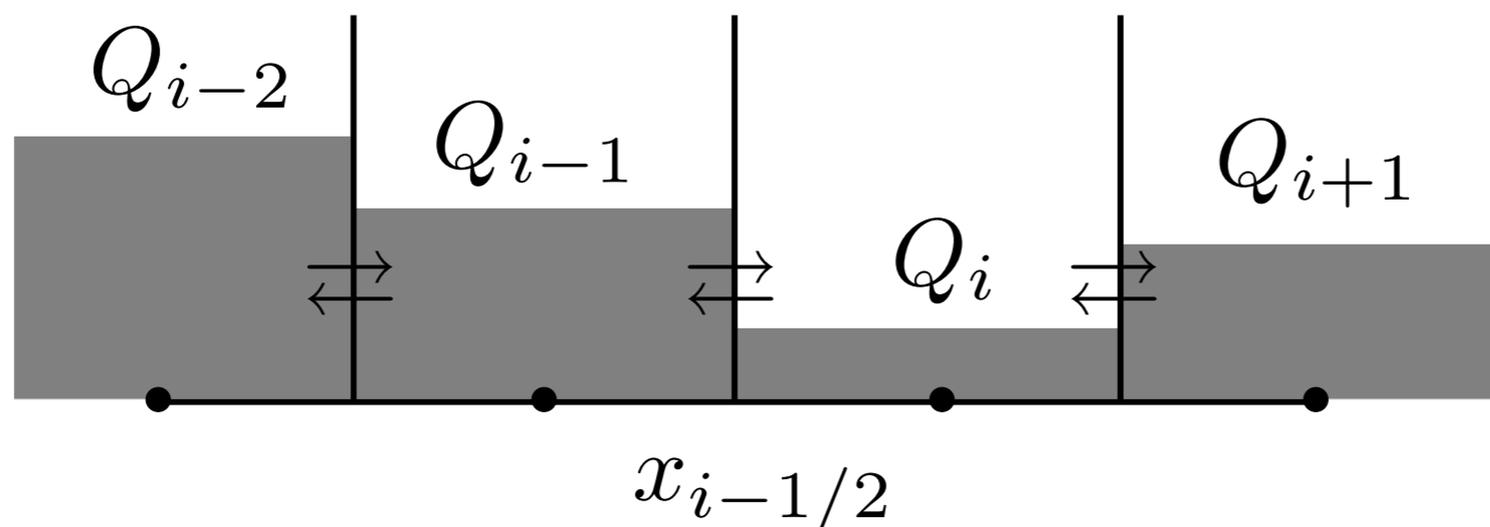
Numerical fluxes

We want to approximate the numerical flux.

$$F_{i-1/2}^n \approx \frac{1}{\Delta t} \int_{t_n}^{t_{n+1}} f(q(x_{i-1/2}, t)) dt$$

For an explicit time stepping scheme, we try to find formulas for the flux of the form

$$F_{i-1/2}^n = \mathcal{F}(Q_i^n, Q_{i-1}^n)$$



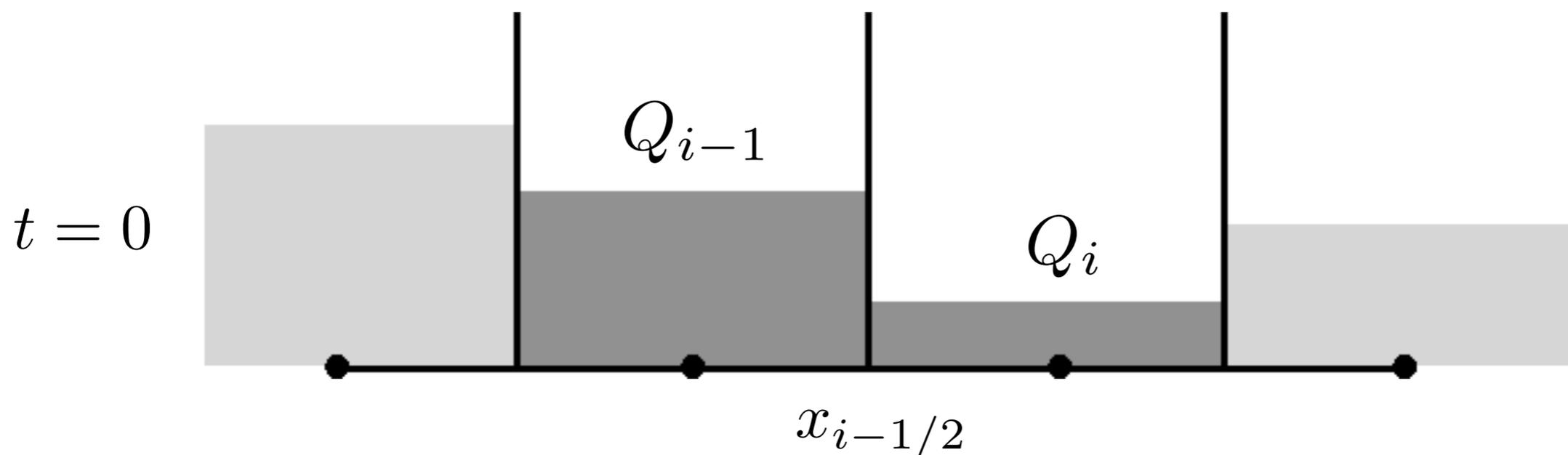
1d Riemann problem

At each cell interface, solve the hyperbolic problem with special initial data, i.e.

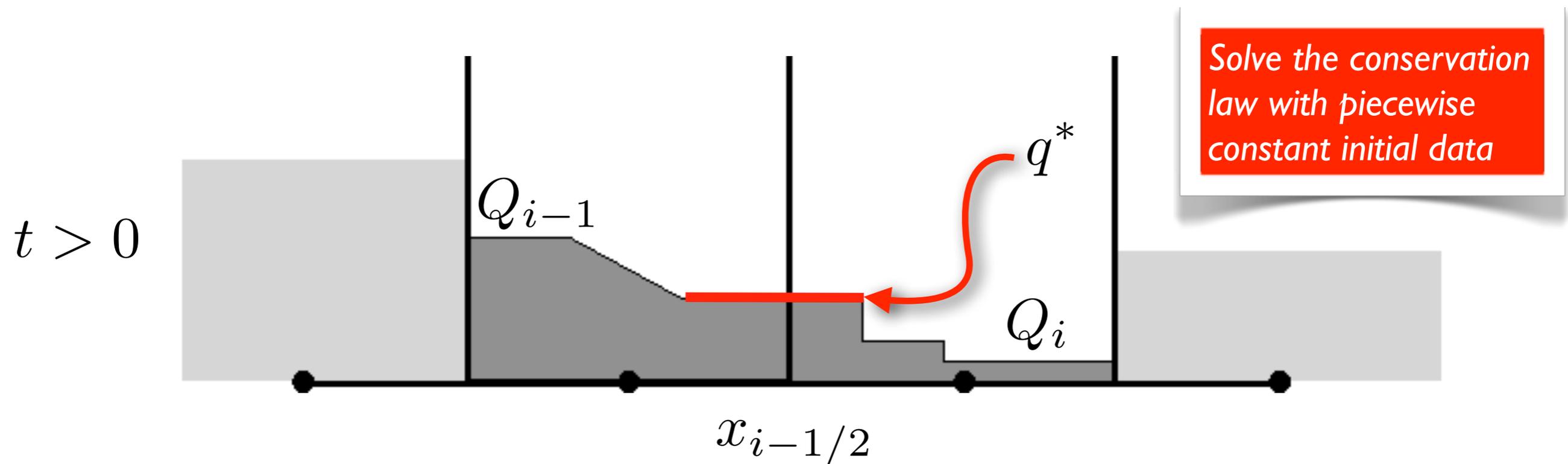
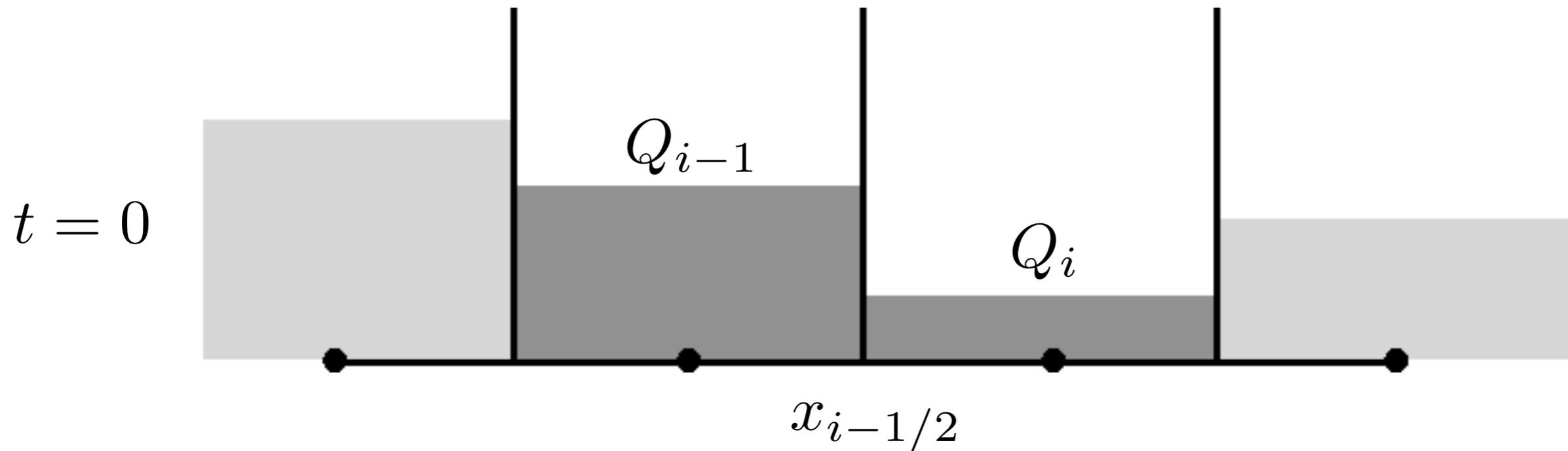
$$q_t + f(q)_x = 0$$

subject to

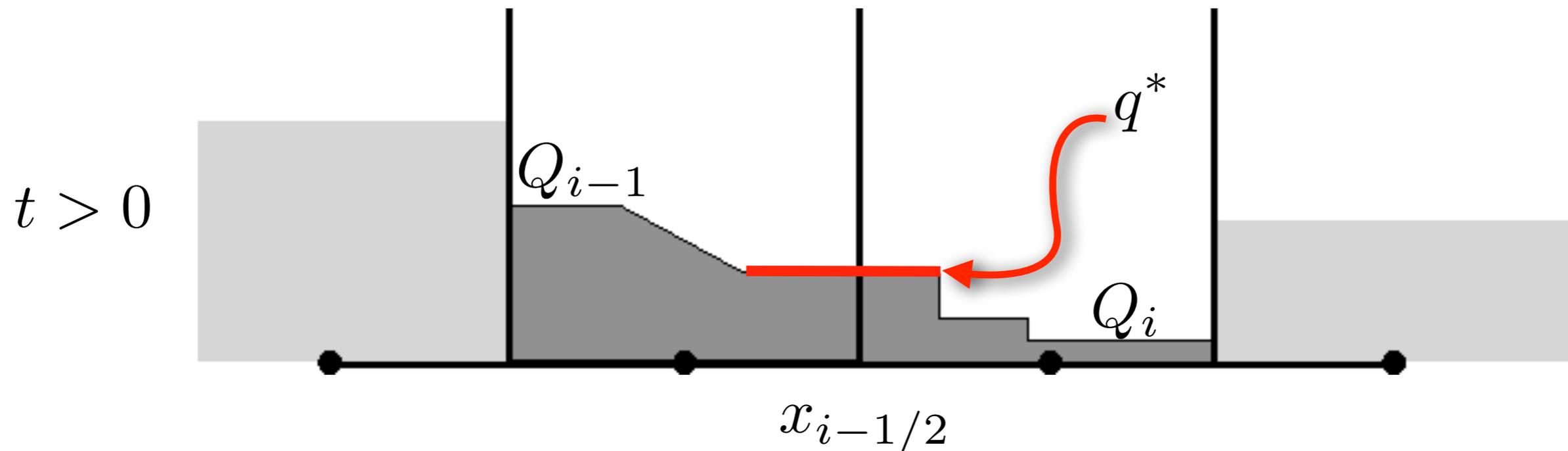
$$q(x, 0) = \begin{cases} Q_{i-1} & x < x_{i-1/2} \\ Q_i & x > x_{i-1/2} \end{cases}$$



1d Riemann problem



1d Riemann problem



Numerical flux at cell interface is then approximated by

$$F_{i-1/2} = f(q^*)$$

This is the classical Godunov approach for solving hyperbolic conservation laws.

- Resolves shocks and rarefactions

Conservation?

Integrating over entire domain, we have

$$\frac{d}{dt} \int_{x_a}^{x_b} q(x, t) dx = - \int_{x_a}^{x_b} (f(q))_x dx = f(q(x_a, t)) - f(q(x_b, t))$$

Discrete case

$$\begin{aligned} \sum_{i=1}^M Q_i^{n+1} &= \sum_{i=1}^M Q_i^n - \frac{\Delta t}{\Delta x} \sum_{i=1}^M (F_{i+1/2} - F_{i-1/2}) \\ &= \sum_{i=1}^M Q_i^n - \frac{\Delta t}{\Delta x} (F_{M+1/2} - F_{1/2}) \end{aligned}$$

Quantities are conserved up to fluxes at domain boundaries.

Scalar advection

Consider the constant initial value problem

$$q_t + \bar{u}q_x = 0$$

$$q(x, 0) = \eta(x)$$

It is easy to verify that

$$q(x, t) = \eta(x - \bar{u}t)$$

solves the initial value problem.

Scalar advection

We can describe the problem in terms of how the solution behaves along curves in the x - t plane.

We might look for curves $\sigma = (X(t), t)$ along which the solution is constant or

$$\frac{d}{dt}q(X(t), t) = 0$$

Then we would get

$$\frac{d}{dt}q(X(t), t) = q_x(X(t), t)X'(t) + q_t(X(t), t) = 0$$

Characteristic curves

$$\frac{d}{dt}q(X(t), t) = q_x(X(t), t)X'(t) + q_t(X(t), t) = 0$$

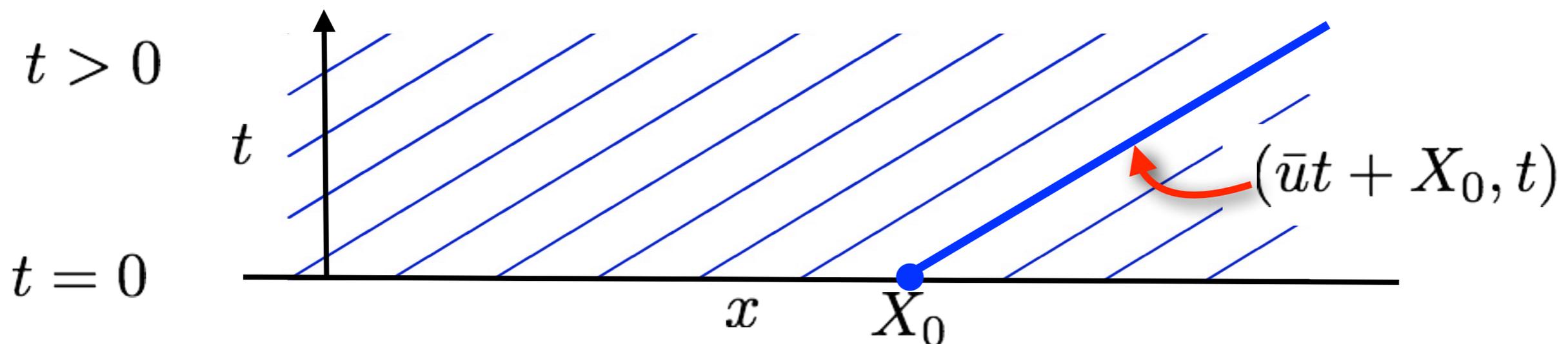
But this is true only if

$$X'(t) = \bar{u}$$

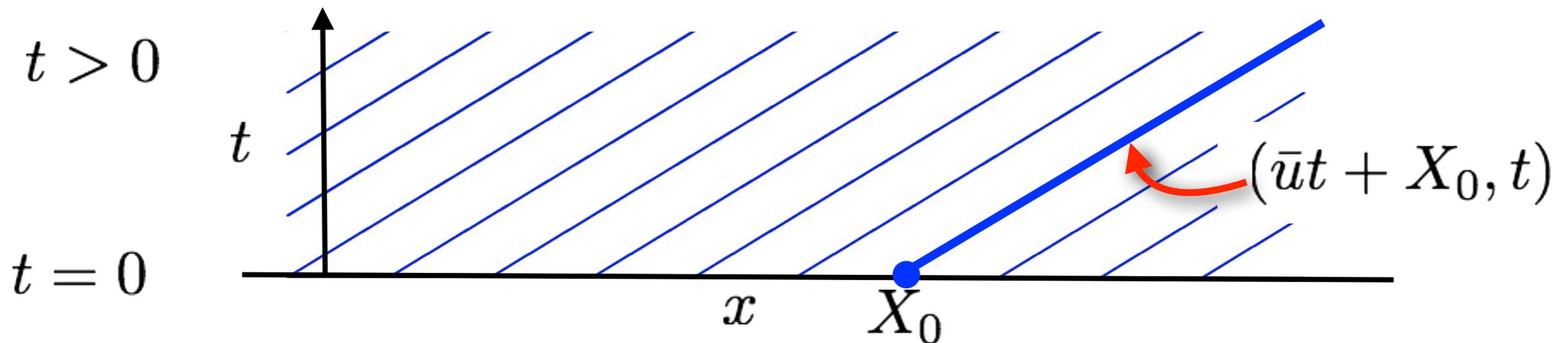
or

$$X(t) = \bar{u}t + X_0$$

Solution is constant along *characteristic curves*. For $\bar{u} > 0$,



Characteristic curves



The solution can be traced back along characteristics. That is, $q(x, t)$ can be found by determining the X_0 from which the solution propagated. Solve

$$x = \bar{u}t + X_0 \quad \rightarrow \quad X_0 = x - \bar{u}t$$

or

$$q(x, t) = q(X_0, 0) = q(x - \bar{u}t, 0)$$

Scalar advection

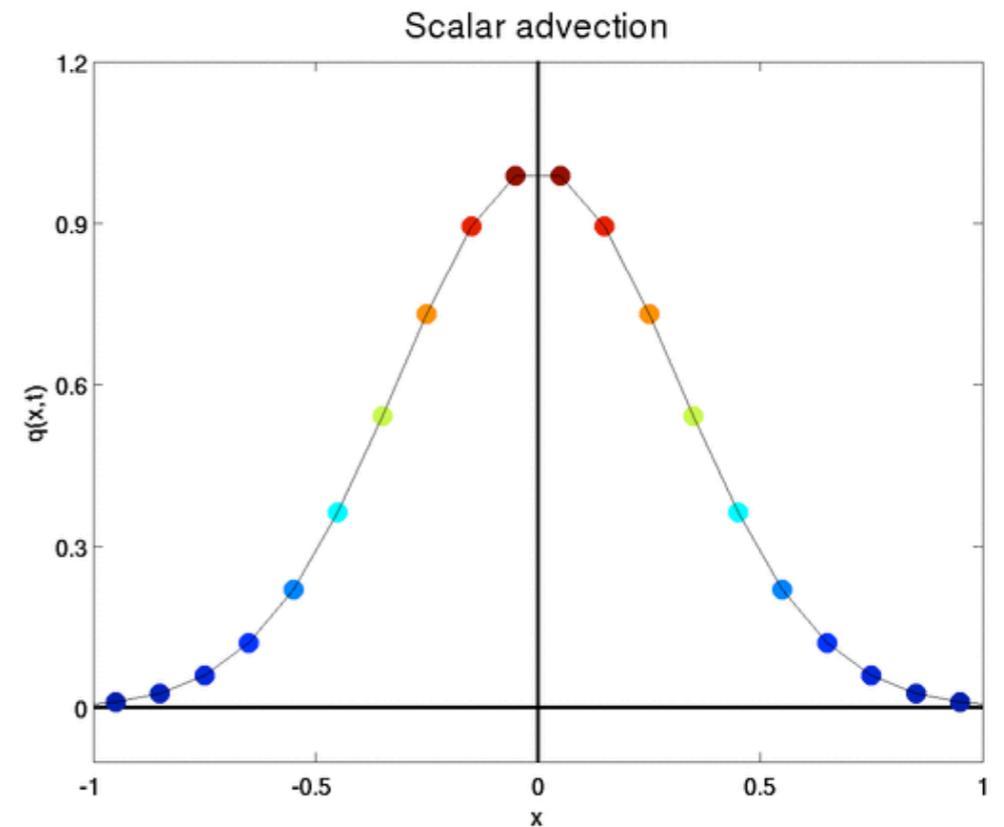
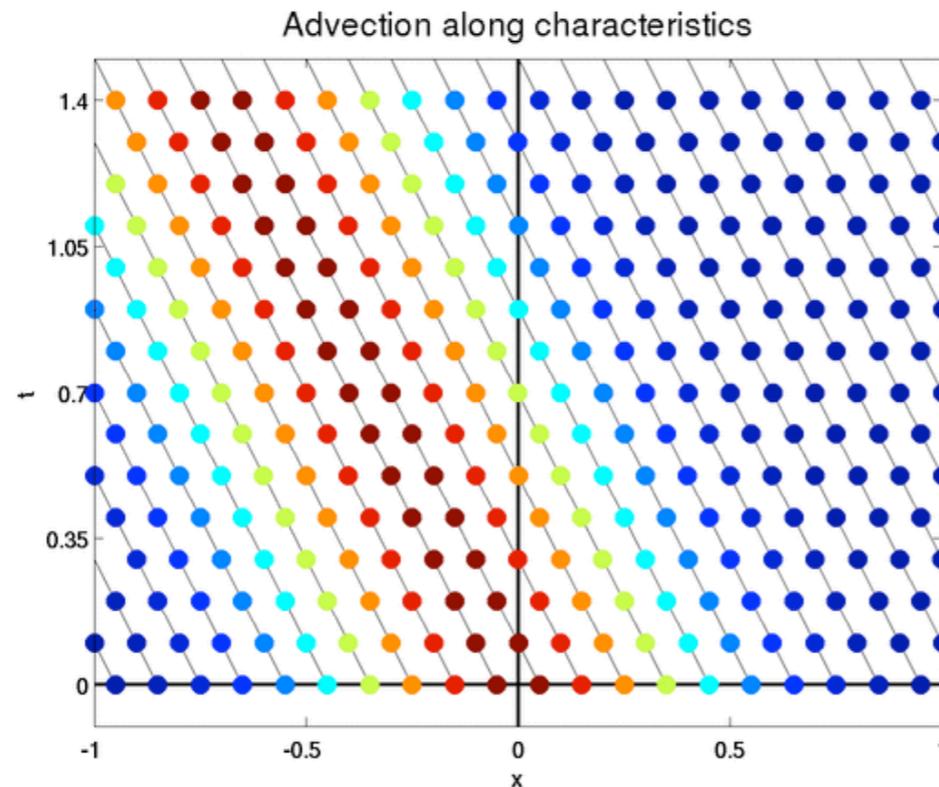
Consider the scalar advection equation :

$$q_t + \bar{u}q_x = 0$$

The solution travels along characteristic rays in the (x,t) plane given by $(x - X_0)/t = \bar{u}$. For $u < 0$:

$t = 1 \rightarrow$

$t = 0 \rightarrow$

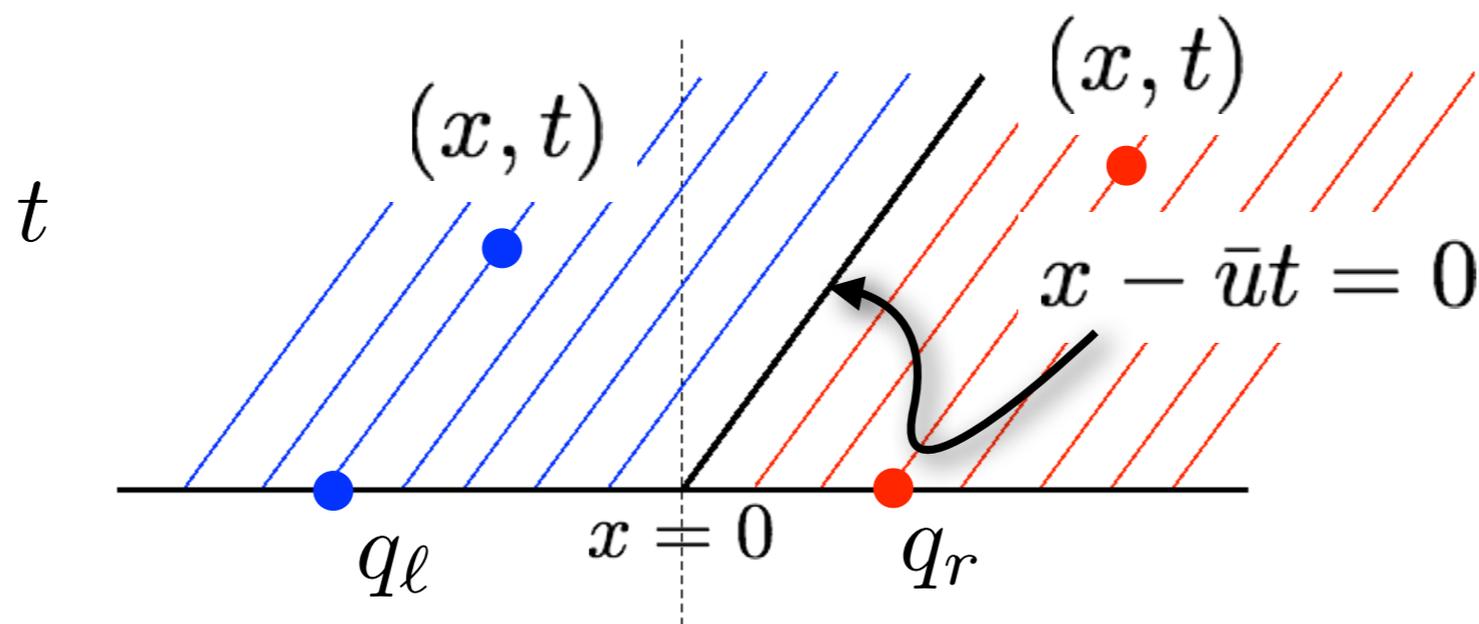


Riemann problem for scalar advection

$$q_t + \bar{u}q_x = 0$$

subject to particular initial conditions

$$q(x, 0) = \begin{cases} q_\ell & x < 0 \\ q_r & x > 0 \end{cases}$$



Solution :

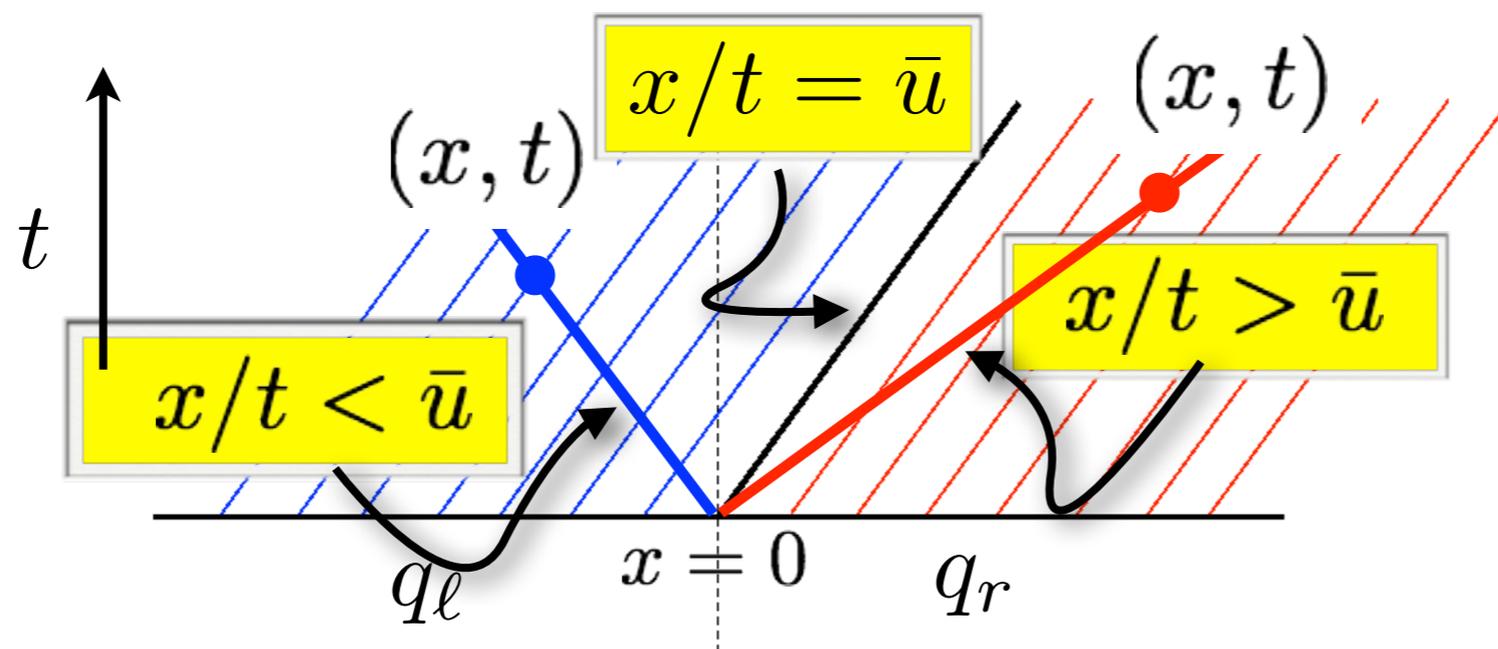
$$q(x, t) = \begin{cases} q_\ell & x - \bar{u}t < 0 \quad \bullet \\ q_r & x - \bar{u}t > 0 \quad \bullet \end{cases}$$

Scalar Riemann Problem

$$q_t + \bar{u}q_x = 0$$

subject to initial conditions

$$q(x, 0) = \begin{cases} q_\ell & x < 0 \\ q_r & x > 0 \end{cases}$$



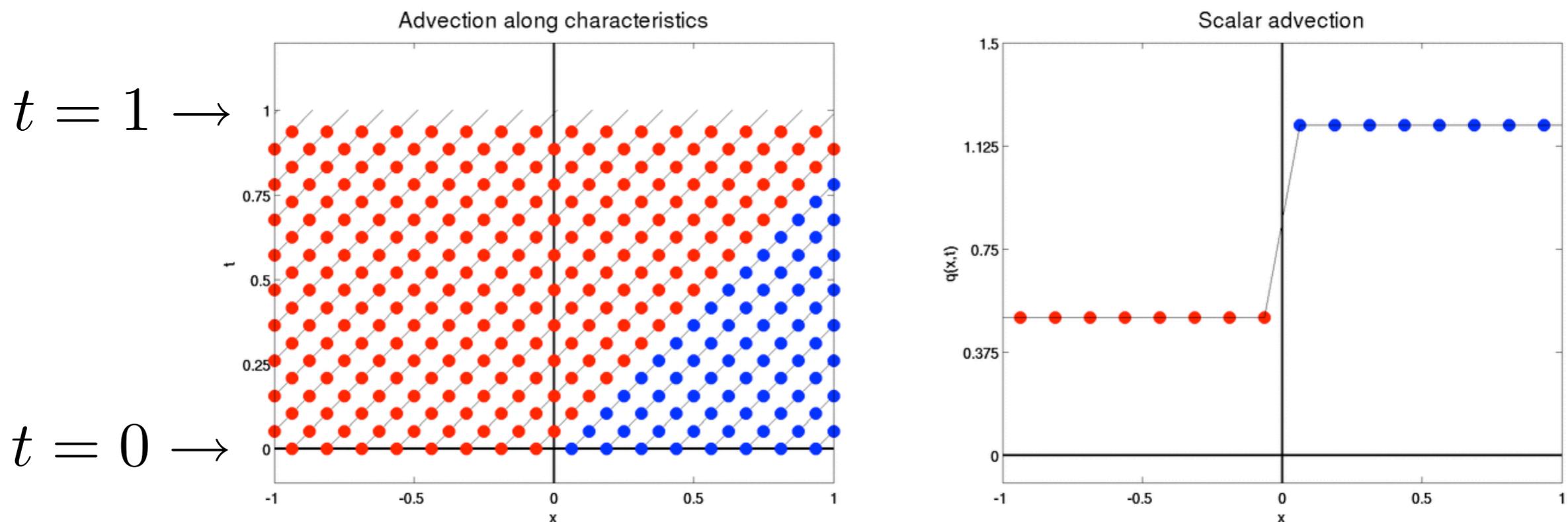
Solution :

$$q(x, t) = \begin{cases} q_\ell & x/t < \bar{u} \\ q_r & x/t > \bar{u} \end{cases}$$

Solution to the Riemann problem

Scalar constant coefficient advection

Discontinuity propagates at speed \bar{u} and has strength $q_r - q_\ell$



Solving constant coefficient linear systems

$$q_t + Aq_x = 0, \quad A \in R^{m \times m}$$

We assume that A has a complete set of eigenvectors and real eigenvalues and so can be written as

$$A = R\Lambda R^{-1}$$

$$R = [r^1, r^2, \dots, r^m] \quad \Lambda = \text{diag}(\lambda^1, \lambda^2, \dots, \lambda^m)$$

Examples : Linearized shallow water wave equations,
constant coefficient acoustics, ...

Solving a constant coefficient system

$$q_t + A q_x = 0 \quad \rightarrow \quad q_t + R\Lambda R^{-1} q_x = 0, \quad A \in R^{m \times m}$$

Define characteristic variables $\omega \in R^m$ as

Assume that A is diagonalizable

$$\omega(x, t) = R^{-1} q(x, t), \quad \omega(x, 0) = R^{-1} q(x, 0)$$

Characteristic equations decouple into m scalar equations :

$$\omega_t^p + \lambda^p \omega_x^p = 0, \quad p = 1, 2, \dots, m$$

Solution to characteristic equations are given by

$$\omega^p(x, t) = \omega^p(x - \lambda^p t, 0)$$

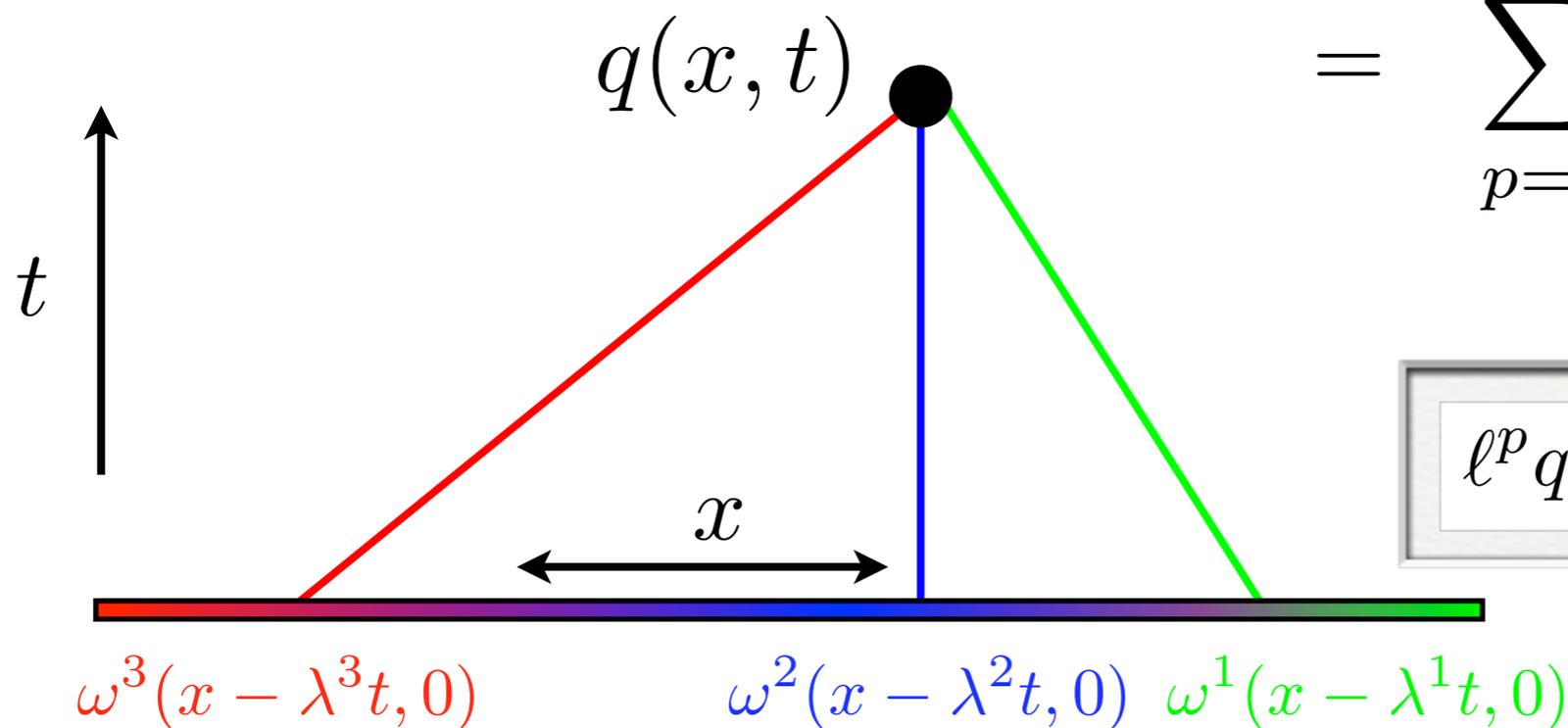
Solving a constant coefficient systems

$$q_t + A q_x = 0 \quad \rightarrow \quad \omega_t^p + \lambda^p \omega_x^p = 0$$

Solution for general initial conditions $q(x, 0)$:

$$q(x, t) = R \omega(x, t) = \sum_{p=1}^m \omega^p(x, t) r^p$$

$$= \sum_{p=1}^m \omega^p(x - \lambda^p t, 0) r^p$$



$$\ell^p q(x - \lambda^p t, 0) = \omega^p(x - \lambda^p t, 0)$$

Riemann problem for systems

Assume a constant coefficient system :

$$q_t + A q_x = 0, \quad q \in R^3$$

with piecewise constant initial data :

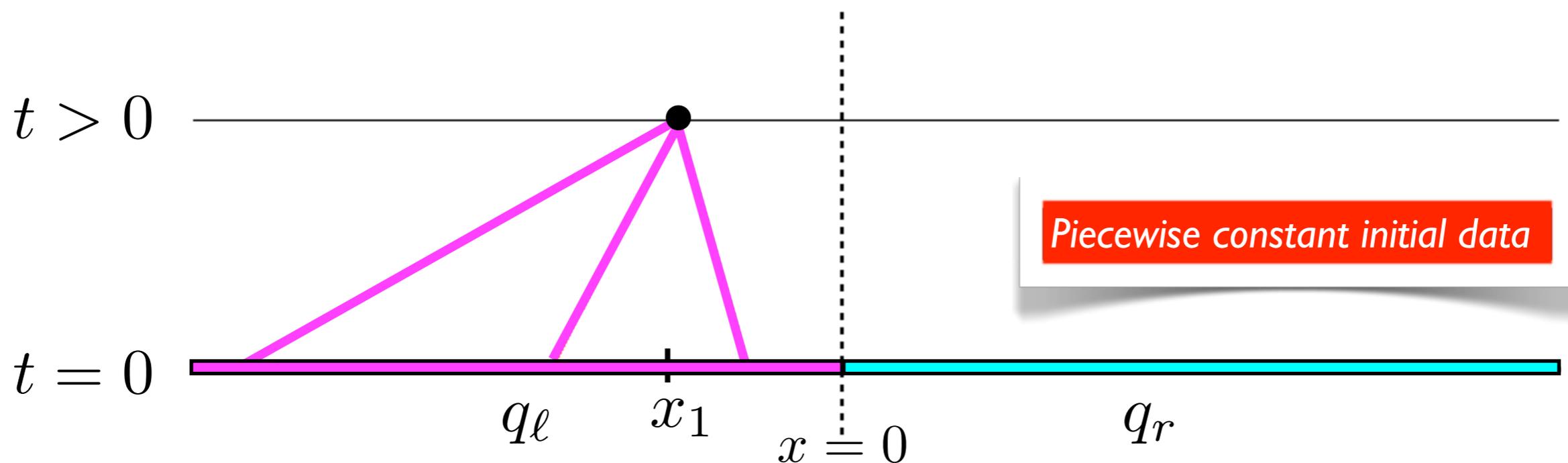
$$q(x, 0) = \begin{cases} q_\ell & x < 0 \\ q_r & x > 0 \end{cases}$$

which can be decomposed as :

$$q_\ell = \sum_{p=1}^3 \omega_\ell^p r^p \quad q_r = \sum_{p=1}^3 \omega_r^p r^p$$

Riemann problem for systems

$$q_t + A q_x = 0, \quad q \in \mathbb{R}^3$$



- $q(x_1, t) = \omega_\ell^1 r^1 + \omega_\ell^2 r^2 + \omega_\ell^3 r^3$

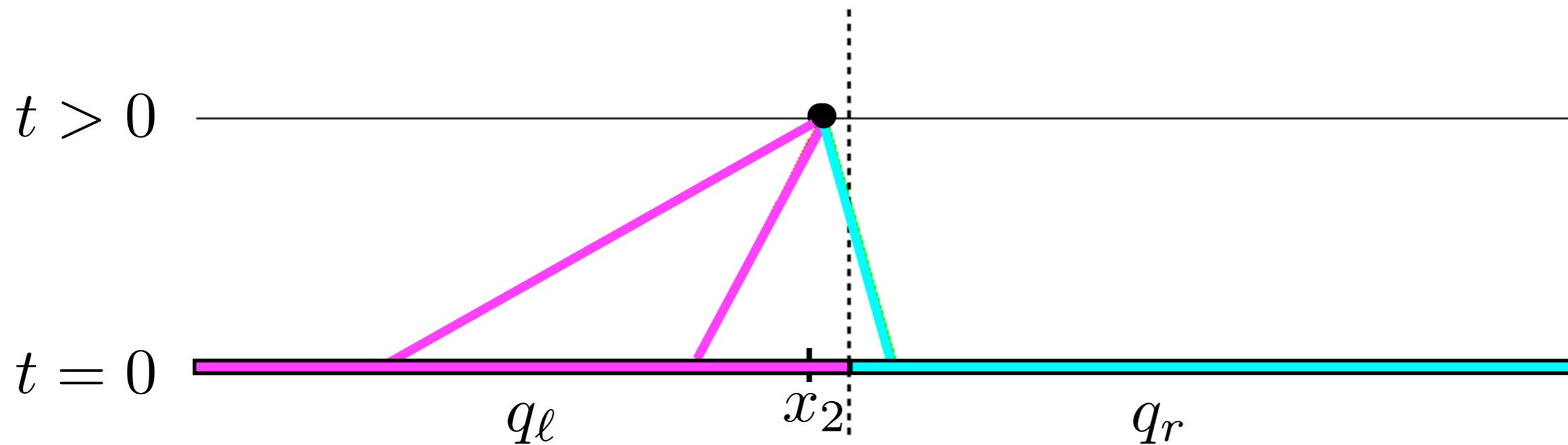
$= q_l$

$$q_l = \sum_{p=1}^m \omega_\ell^p r^p$$

$$q_r = \sum_{p=1}^m \omega_r^p r^p$$

Riemann problem for systems

$$q_t + A q_x = 0$$



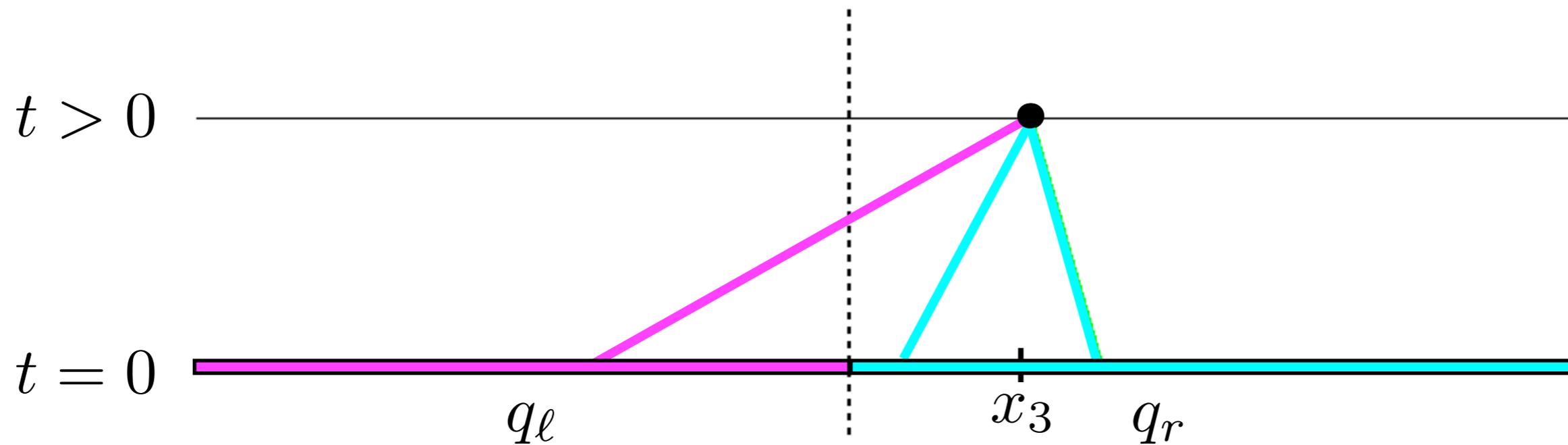
- $q(x_2, t) = \omega_r^1 r^1 + \omega_\ell^2 r^2 + \omega_\ell^3 r^3$

$$q_\ell = \sum_{p=1}^m \omega_\ell^p r^p$$

$$q_r = \sum_{p=1}^m \omega_r^p r^p$$

Riemann problem for systems

$$q_t + A q_x = 0$$

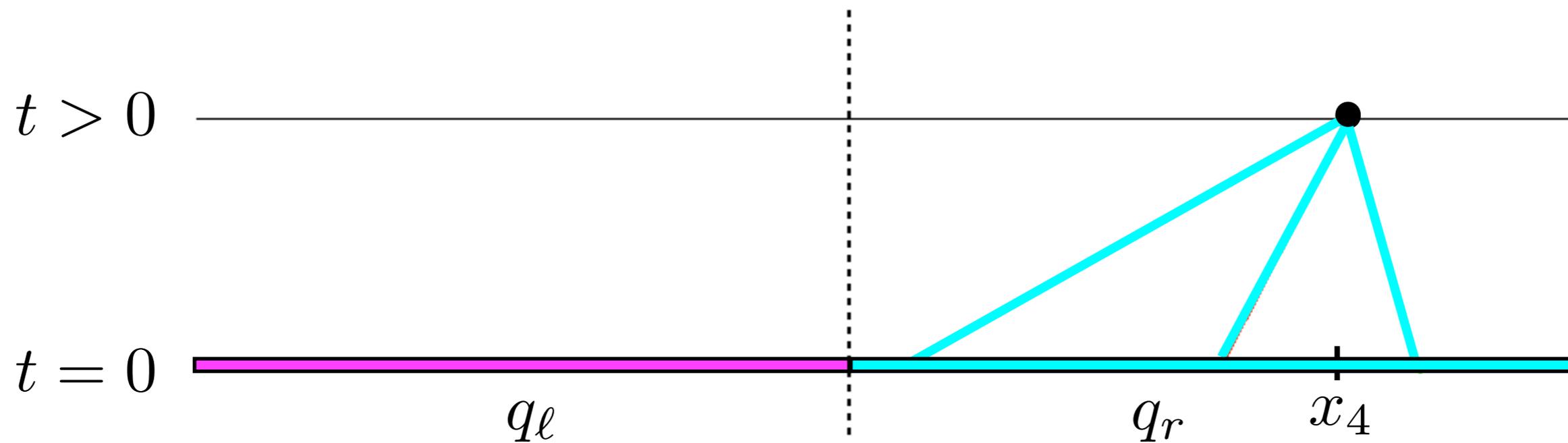


- $q(x_3, t) = \omega_r^1 r^1 + \omega_r^2 r^2 + \omega_l^3 r^3$

$$q_l = \sum_{p=1}^m \omega_l^p r^p \quad q_r = \sum_{p=1}^m \omega_r^p r^p$$

Riemann problem for systems

$$q_t + A q_x = 0$$



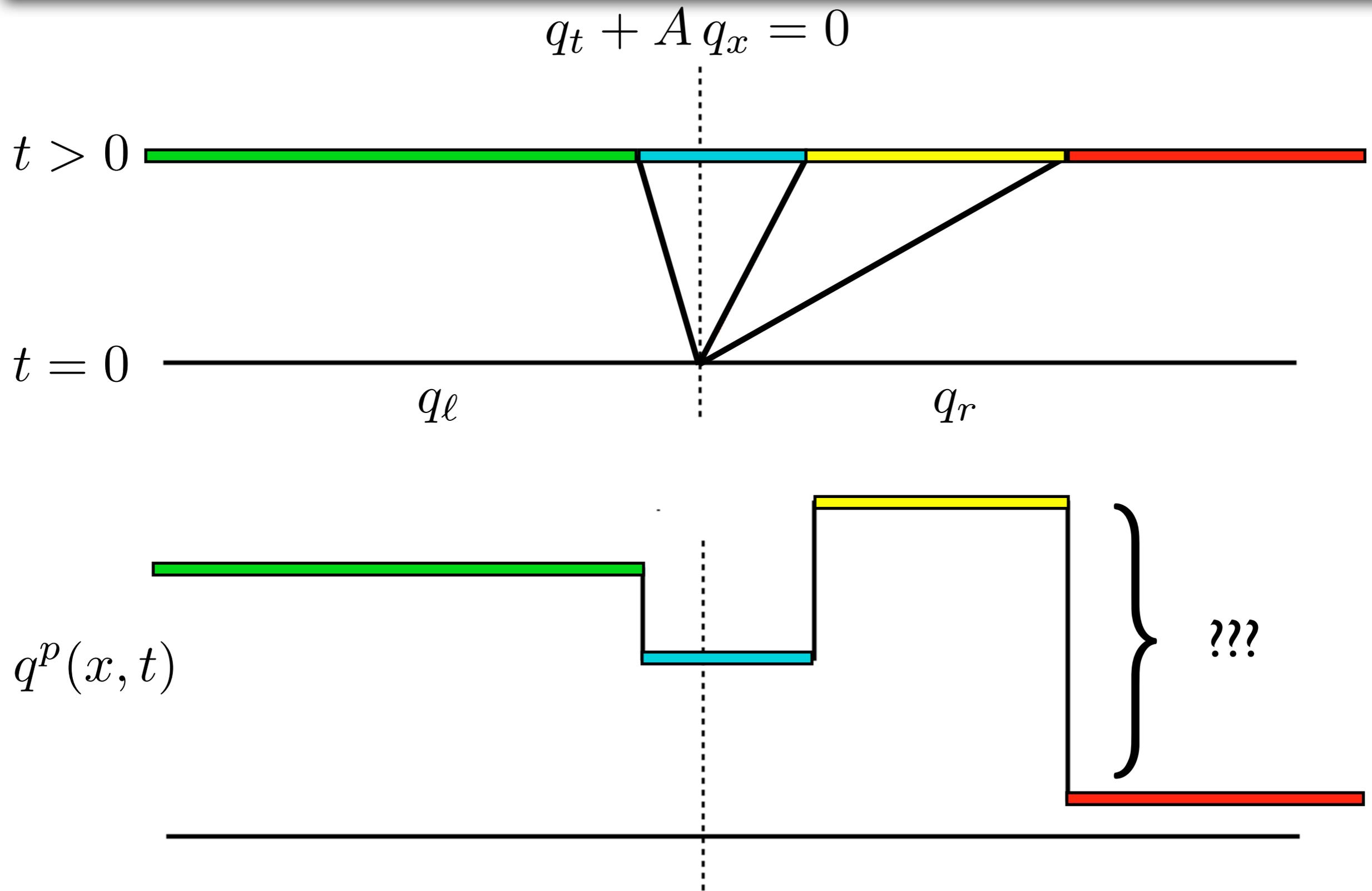
- $q(x_4, t) = \omega_r^1 r^1 + \omega_r^2 r^2 + \omega_r^3 r^3$

= q_r

$$q_l = \sum_{p=1}^m \omega_l^p r^p$$

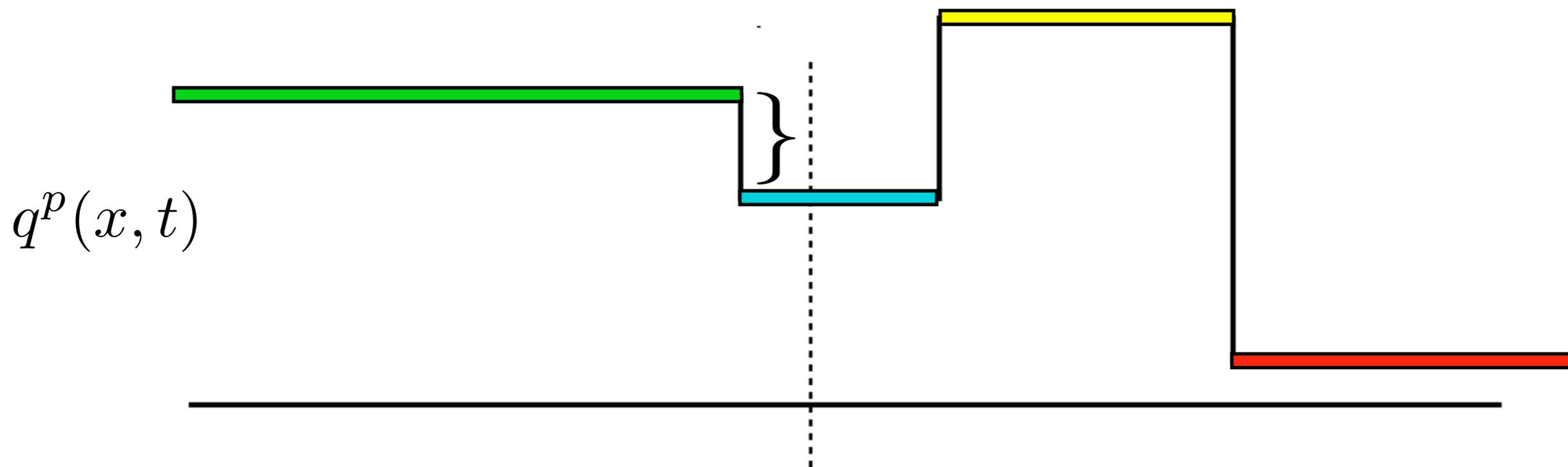
$$q_r = \sum_{p=1}^m \omega_r^p r^p$$

Riemann problem for systems



Riemann problem for systems

$$q_t + A q_x = 0$$



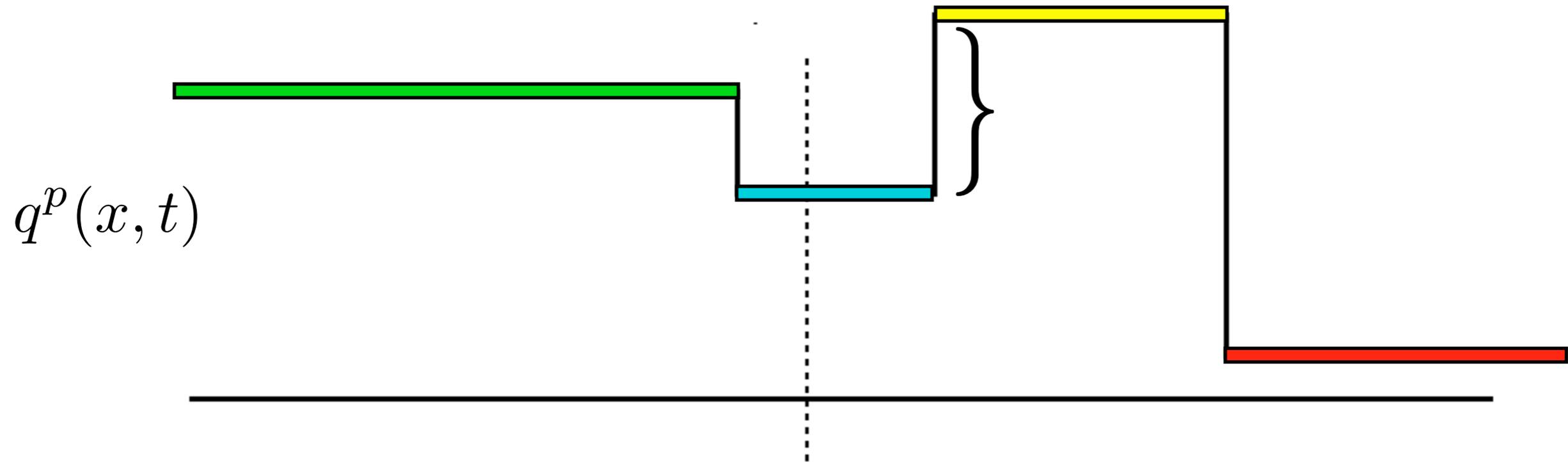
→ $q(x_1, t) = \omega_\ell^1 r^1 + \omega_\ell^2 r^2 + \omega_\ell^3 r^3$

→ $q(x_2, t) = \omega_r^1 r^1 + \omega_\ell^2 r^2 + \omega_\ell^3 r^3$

$$q(x_2, t) - q(x_1, t) = (\omega_r^1 - \omega_\ell^1) r^1$$

Riemann problem for systems

$$q_t + A q_x = 0$$



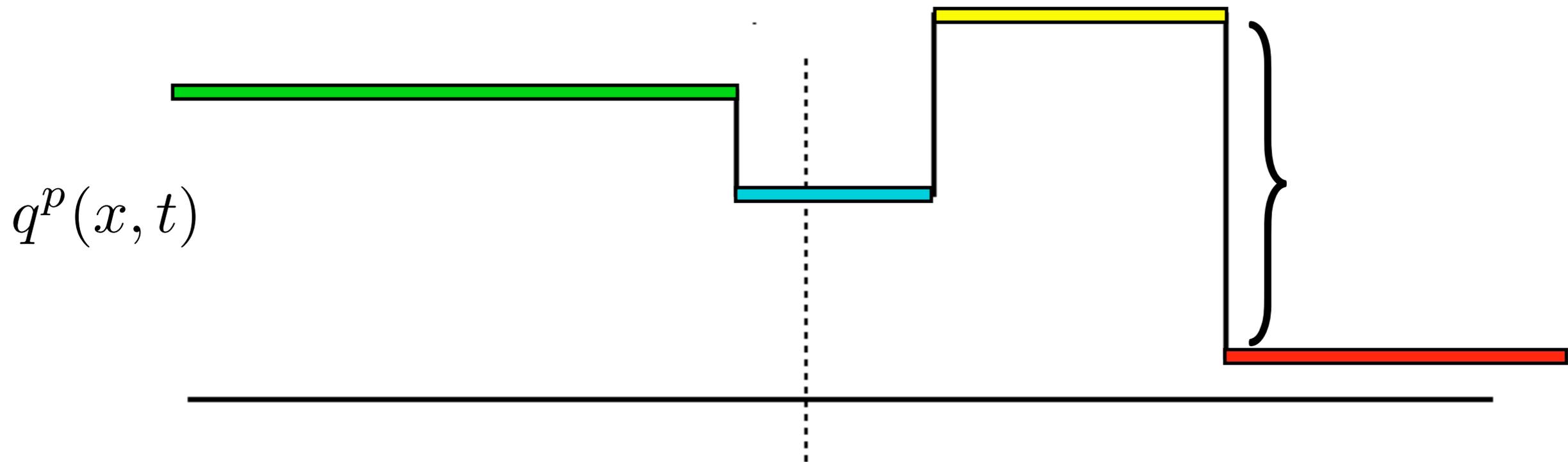
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$$q(x_3, t) - q(x_2, t) = (\omega_r^2 - \omega_\ell^2) r^2$$

Riemann problem for systems

$$q_t + A q_x = 0$$



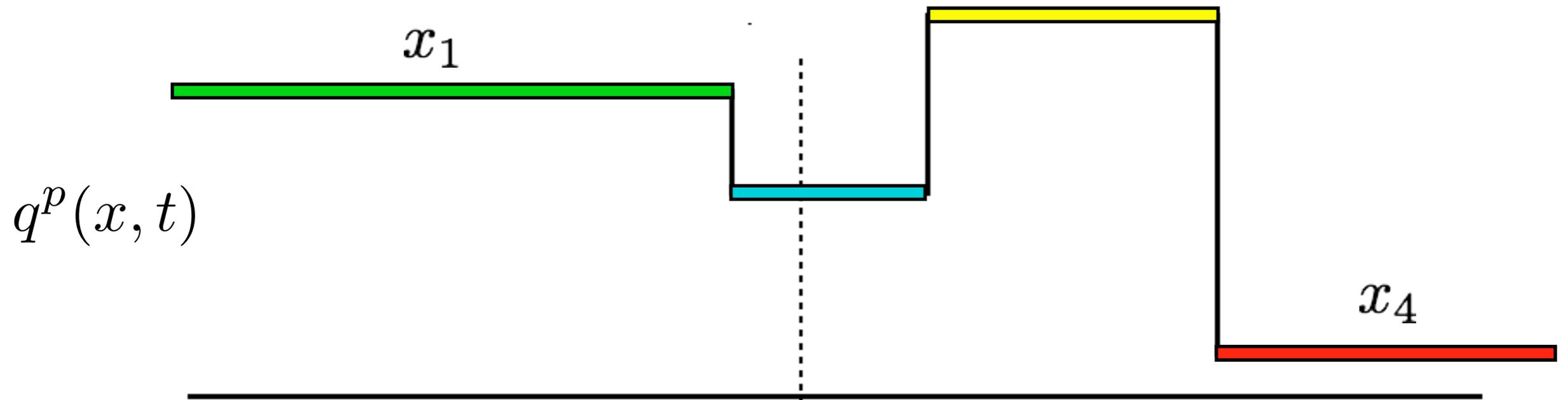
→ $q(x_3, t) = \omega_r^1 r^1 + \omega_r^2 r^2 + \omega_\ell^3 r^3$

→ $q(x_4, t) = \omega_r^1 r^1 + \omega_r^2 r^2 + \omega_r^3 r^3$

$$q(x_4, t) - q(x_3, t) = (\omega_r^3 - \omega_\ell^3) r^3$$

Riemann problem for systems

$$q_t + A q_x = 0$$



$$\underbrace{q(x_4, t) - q(x_1, t)}_{q_r - q_\ell} = \sum_{p=1}^3 (\omega_r^p - \omega_\ell^p) r^p$$

$$\equiv \sum_{p=1}^3 \alpha^p r^p$$

$$R \alpha = q_r - q_\ell$$

Riemann problem for systems

Solving the Riemann problem for linear problem

$$q_t + A q_x = 0$$

- (1) Compute eigenvalues and eigenvectors of matrix A
- (2) Compute characteristic variables by solving

$$R \alpha = q_r - q_l$$

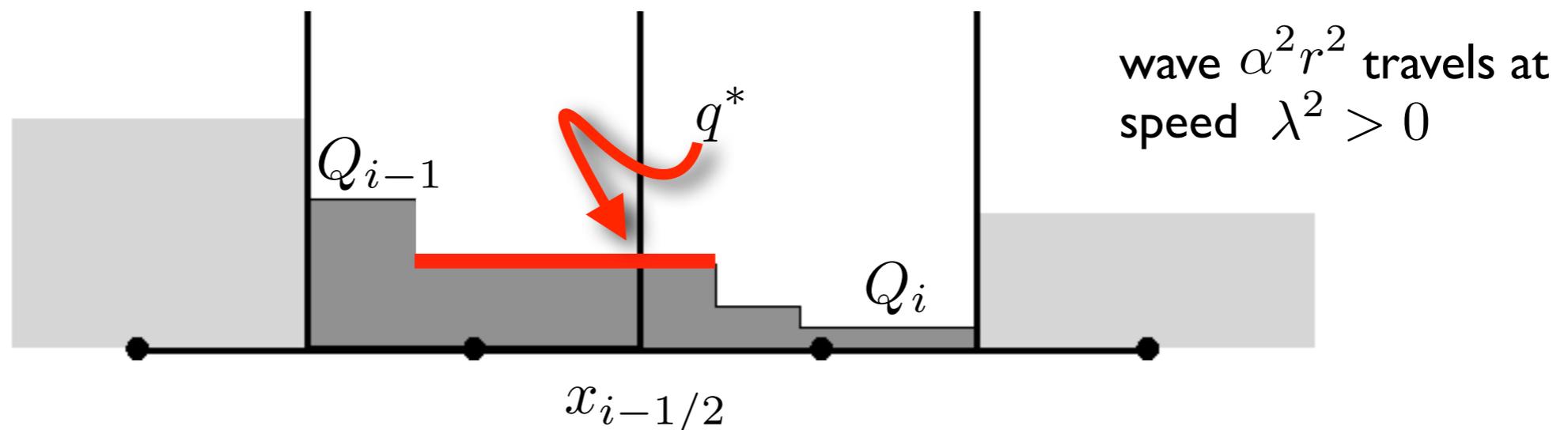
- (3) Use eigenvalues or “speeds” to determine piecewise constant solution

$$\begin{aligned} q(x, t) &= q_l + \sum_{p: \lambda^p < x/t} \alpha^p r^p \\ &= q_r - \sum_{p: \lambda^p > x/t} \alpha^p r^p \end{aligned}$$

Numerical solution

$$q_t + f(q)_x = 0, \quad f(q) = Aq$$

$$Q_i^{n+1} = Q_i^n - \frac{\Delta t}{\Delta x} \left[F_{i+1/2}^n - F_{i-1/2}^n \right]$$



Decompose jump in Q at the interface into waves :

$$q^* = Q_{i-1} + \alpha^1 r^1 = Q_i - \alpha^3 r^3 - \alpha^2 r^2$$

$$F_{i-1/2} \approx \frac{1}{\Delta t} \int_t^{t+\Delta t} f(q(x_{i-1/2}, t)) dt = Aq^*$$

Example : Linearized shallow water

$$q_t + A q_x = 0, \quad A = \begin{pmatrix} U & H \\ g & U \end{pmatrix}, \quad q = \begin{pmatrix} h \\ u \end{pmatrix}$$

Characteristic information :

$$\text{Eigenvalues : } \lambda^1 = U - \sqrt{gH}, \quad \lambda^2 = U + \sqrt{gH}$$

$$\text{Eigenvectors : } r^1 = \begin{pmatrix} -\sqrt{gH} \\ g \end{pmatrix}, \quad r^2 = \begin{pmatrix} \sqrt{gH} \\ g \end{pmatrix}$$

Example : Linearized shallow water

Characteristic variables : $R\alpha = q_r - q_\ell$

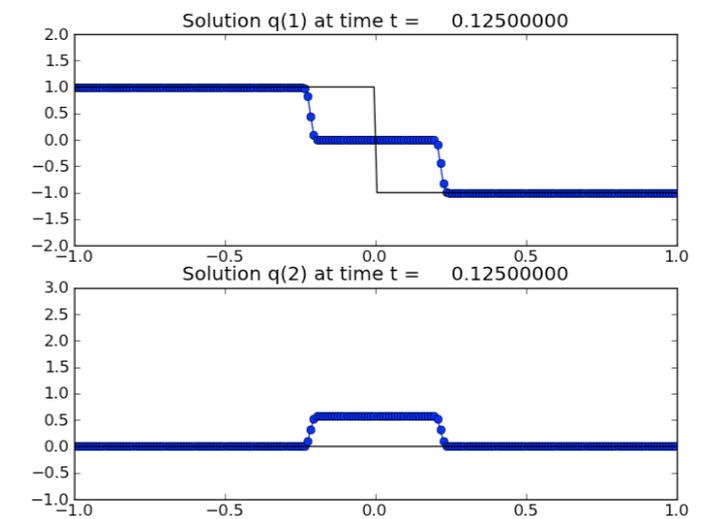
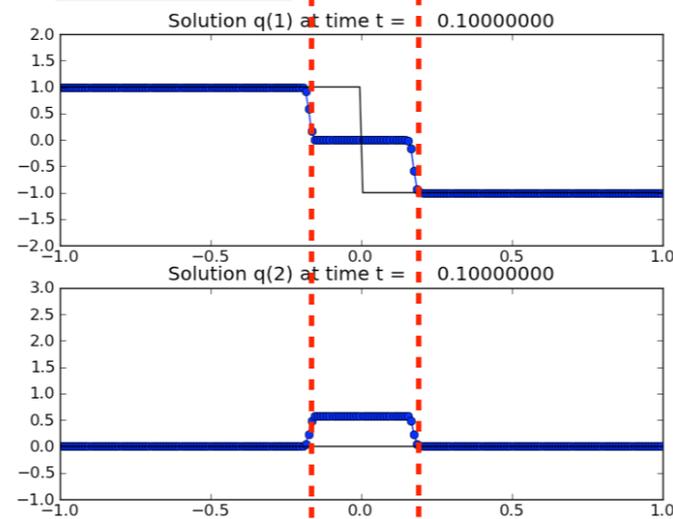
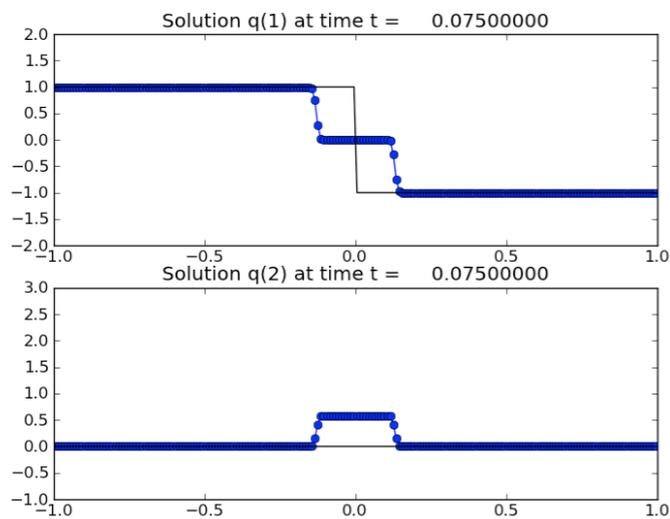
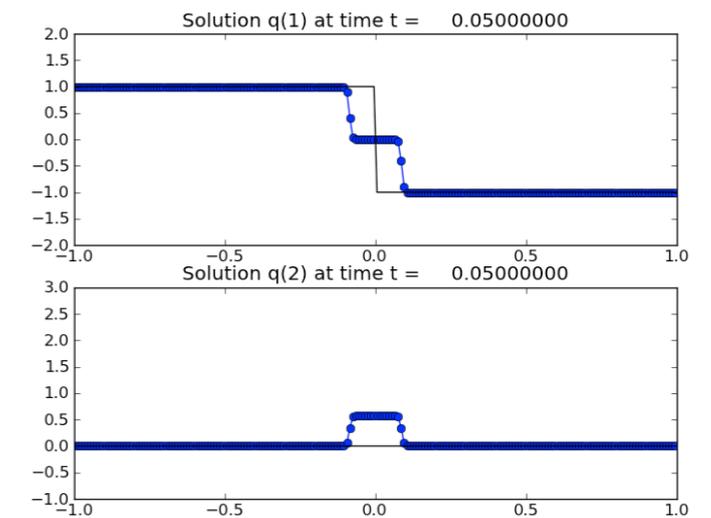
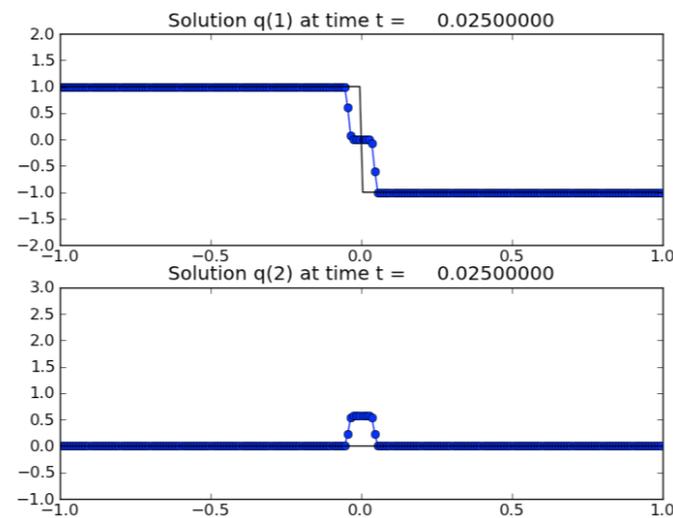
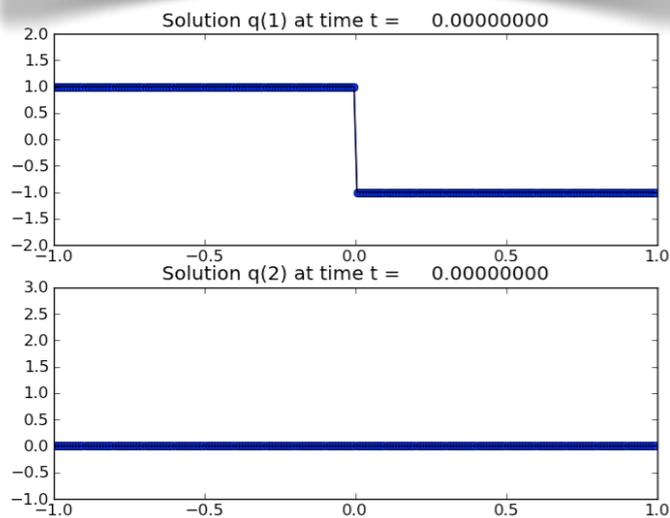
Define : $\delta = q_r - q_\ell \rightarrow \begin{aligned} \delta^1 &= h_r - h_\ell \\ \delta^2 &= u_r - u_\ell \end{aligned}$

$$\begin{pmatrix} \alpha_1 \\ \alpha_2 \end{pmatrix} = \frac{1}{2gH} \begin{pmatrix} -\sqrt{gH} & H \\ \sqrt{gH} & H \end{pmatrix} \begin{pmatrix} \delta_1 \\ \delta_2 \end{pmatrix}$$

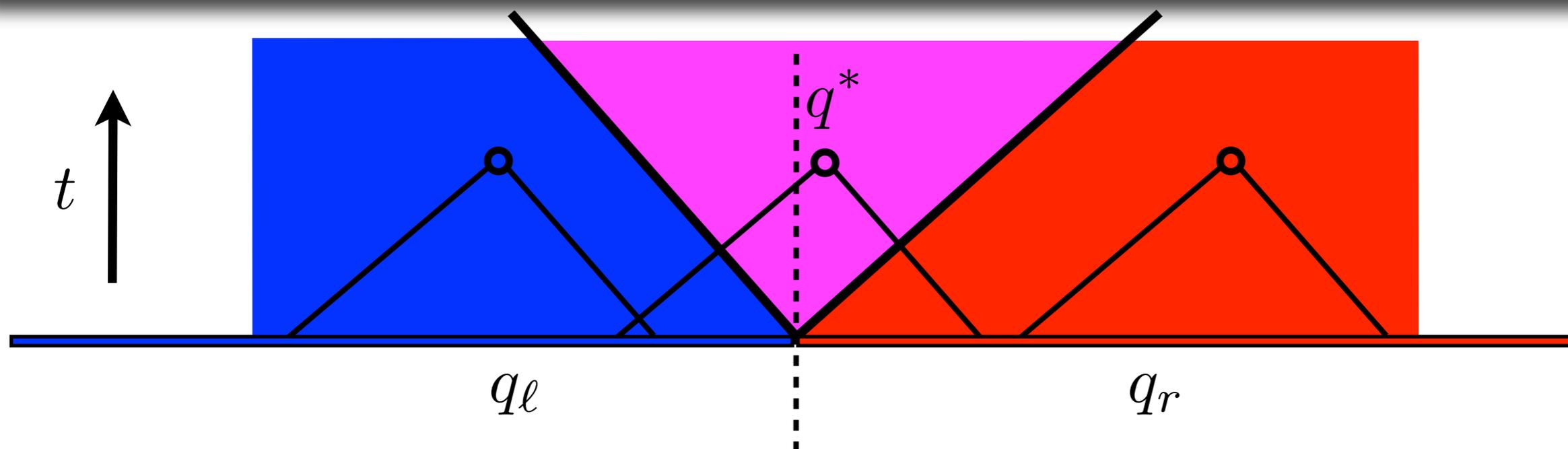
$$q(x, t) = \begin{cases} q_\ell = \begin{pmatrix} h_\ell \\ u_\ell \end{pmatrix} & x/t < U - \sqrt{gH} \\ q_\ell + \alpha^1 r^1 & U - \sqrt{gH} < x/t < U + \sqrt{gH} \\ q_r = \begin{pmatrix} h_r \\ u_r \end{pmatrix} & x/t > U + \sqrt{gH} \end{cases}$$

Linear shallow water wave equations

Initial height and velocity



Extending to nonlinear systems



$$q^* - q_\ell = \alpha^1 r^1$$

$$A(q^* - q_\ell) = \alpha^1 A r^1$$

$$A(q^* - q_\ell) = \lambda^1 (\alpha^1 r^1)$$

$$A(q^* - q_\ell) = \lambda^1 (q^* - q_\ell)$$

$$f(q) = Aq \quad \rightarrow \quad f(q^*) - f(q_\ell) = \lambda^1 (q^* - q_\ell)$$

Rankine-Hugoniot
condition for the constant
coefficient linear system

Rankine-Hugoniot conditions

For a 2x2 linear system, we have

$$A(q^* - q_\ell) = \lambda^1 (q^* - q_\ell)$$

$$A(q_r - q^*) = \lambda^2 (q_r - q^*)$$

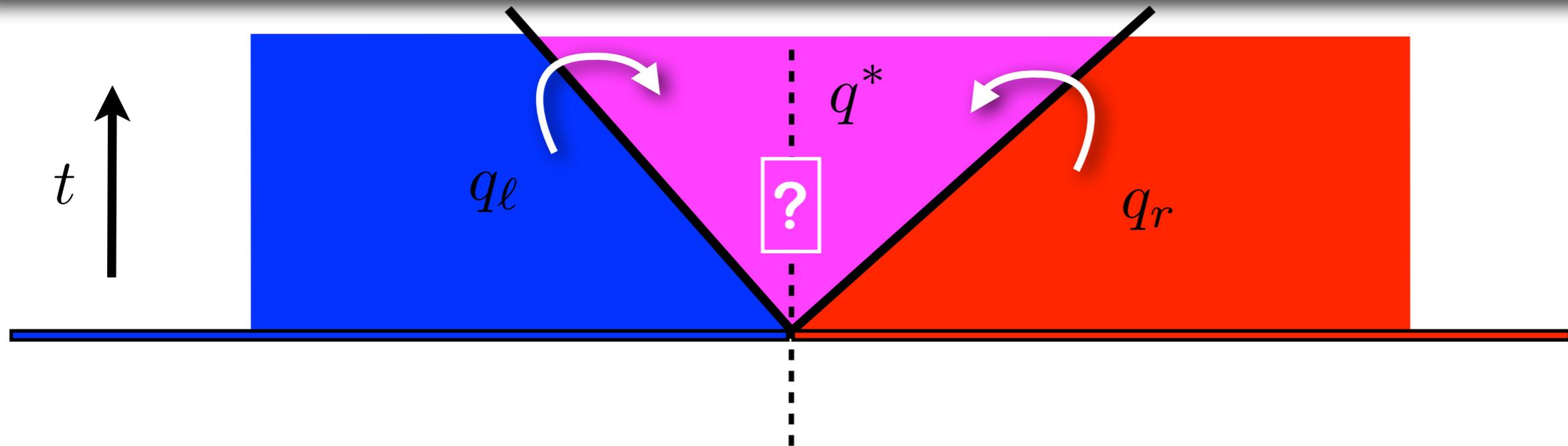
For $f(q) = Aq$, we can write this as :

$$f(q^*) - f(q_\ell) = \lambda^1 (q^* - q_\ell)$$

$$f(q_r) - f(q^*) = \lambda^2 (q_r - q^*)$$

The left and right states q_ℓ and q_r as “connected” by an intermediate state q^* .

Constant coefficient Riemann problem

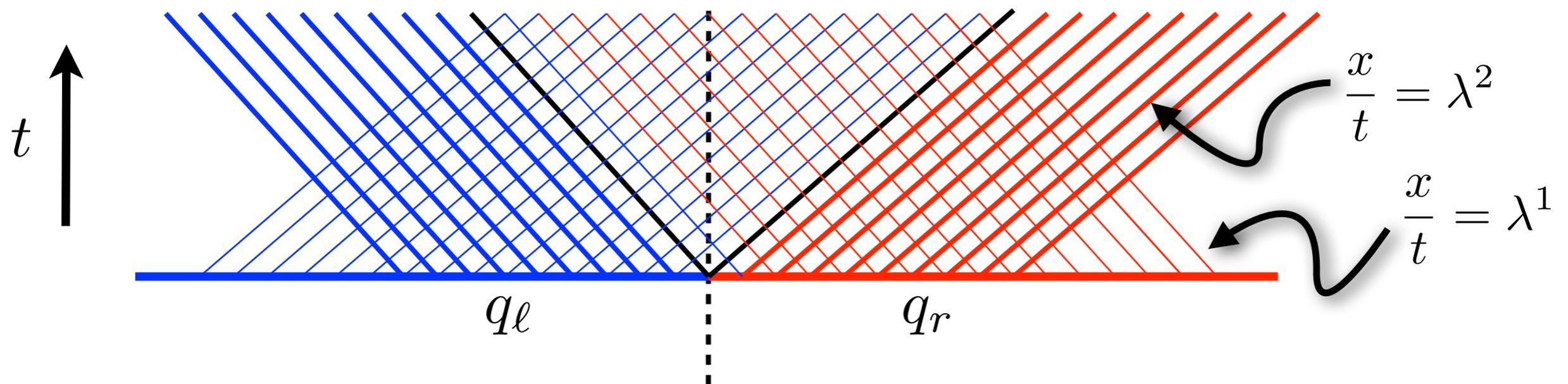


We could have asked “Find an intermediate state q^* such that

$$\begin{aligned} f(q^*) - f(q_\ell) &= \lambda^1 (q^* - q_\ell) \\ f(q_r) - f(q^*) &= \lambda^2 (q_r - q^*) \quad ” \end{aligned}$$

For $f(q) = Aq$, this leads to the eigenvalue problem that we solved.

Extending to nonlinear systems



Reminder : Solutions to the constant coefficient linear system travel along characteristic curves $(X(t), t)$:

$$\frac{d}{dt}q(X(t), t) = q_t + X'(t)q_x = 0$$

$$X'(t)q_x = Aq_x$$

$X'(t)$ must be an eigenvalue of A , i.e. $X'(t) = \lambda^1, \lambda^2$

Solution remains constant along straight lines

Nonlinear shallow water wave equations

$$q_t + f(q)_x = 0$$

where

$$q = \begin{pmatrix} h \\ hu \end{pmatrix}, \quad f(q) = \begin{pmatrix} hu \\ hu^2 + \frac{1}{2}gh^2 \end{pmatrix}$$

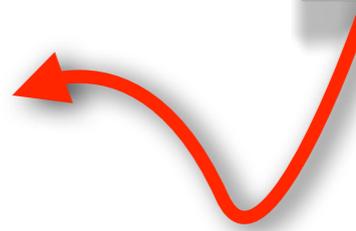
for smooth solutions, this can also be written as

$$q_t + f'(q)q_x = 0$$

where

$$f'(q) = \begin{pmatrix} 0 & 1 \\ -u^2 + gh & 2u \end{pmatrix}$$

Show!



is the *flux Jacobian matrix*.

What changes in the nonlinear case?

$$q_t + f(q)_x = 0$$

We can still ask “Are there characteristic curves on which the solution remains constant?”

$$\frac{d}{dt}q(X(t), t) = q_t + X'(t)q_x = 0$$

For smooth solutions, we have

$$q_t + f'(q)q_x = 0$$

where $f'(q) \in \mathcal{R}^{m \times m}$ is the flux Jacobian matrix.


$$f'(q)q_x = X'(t)q_x$$

Characteristics are governed by eigenvalues of the flux Jacobian

Shallow water wave equations

$$q = \begin{pmatrix} h \\ hu \end{pmatrix}, \quad f(q) = \begin{pmatrix} hu \\ hu^2 + \frac{1}{2}gh^2 \end{pmatrix}$$

$$f'(q) = \begin{pmatrix} 0 & 1 \\ -u^2 + gh & 2u \end{pmatrix}$$

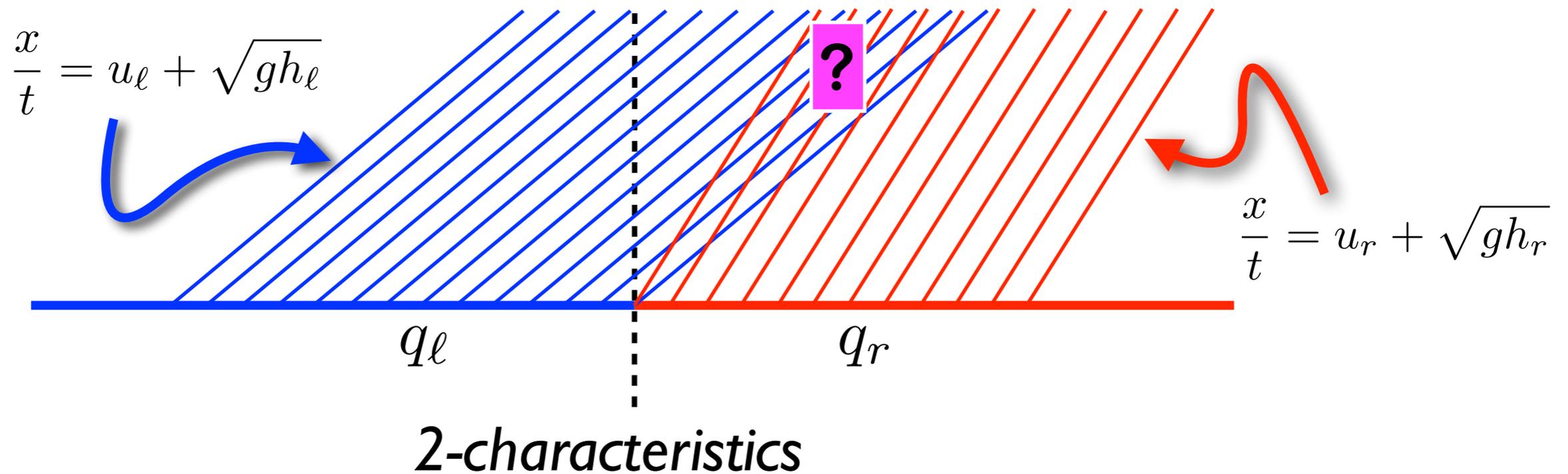
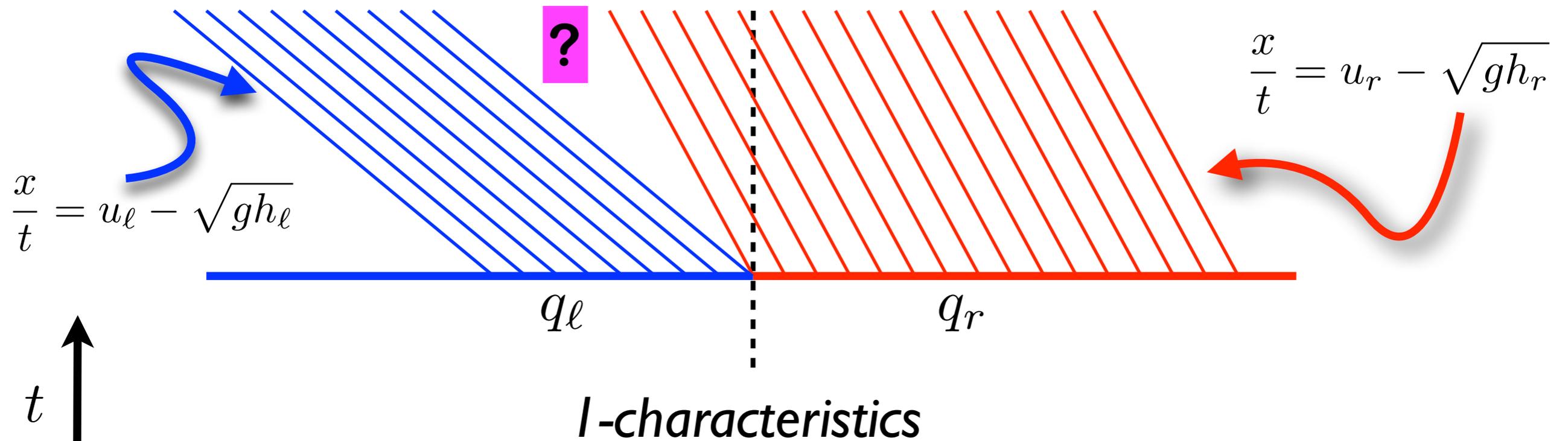
Eigenvalues and eigenvectors of the flux Jacobian $f'(q)$:

$$\lambda^1 = u - \sqrt{gh}, \quad \lambda^2 = u + \sqrt{gh}$$

$$r^1 = \begin{pmatrix} 1 \\ u - \sqrt{gh} \end{pmatrix}, \quad r^2 = \begin{pmatrix} 1 \\ u + \sqrt{gh} \end{pmatrix}$$

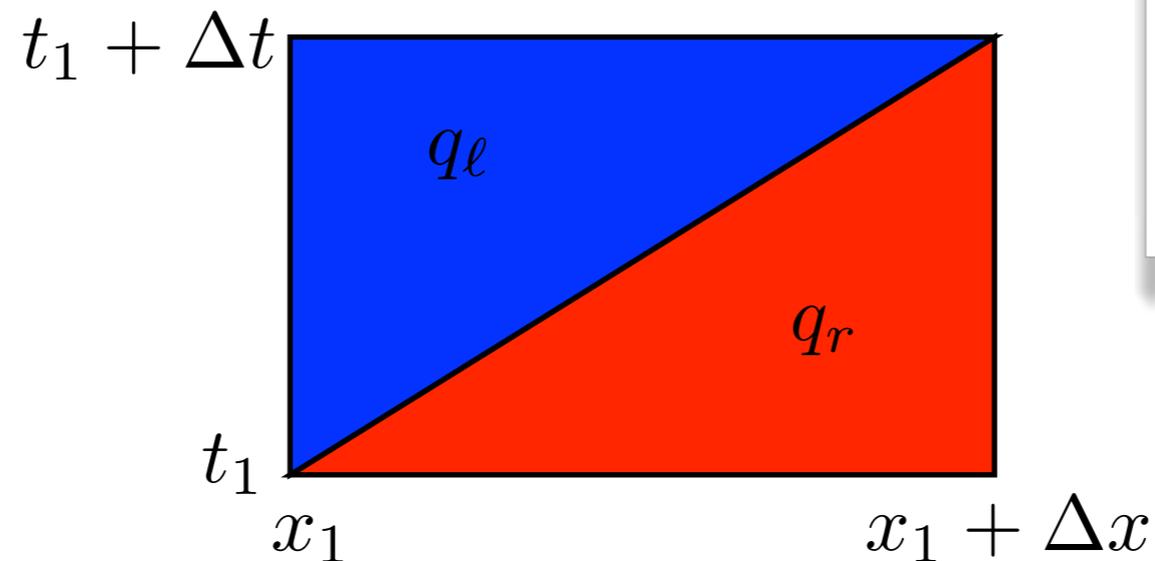
Eigenvalues and eigenvectors depend on q !

What can happen?



Riemann solution for the SWE

Consider the case where $\lambda^p(q_\ell) > \lambda^p(q_r)$:



Assume that left and right states are constant in this infinitesimal box

Using the conservation law, we can write

$$\frac{d}{dt} \int_{x_1}^{x_1 + \Delta x} q(x, t) dx + \int_{x_1}^{x_1 + \Delta x} f(q(x, t))_x dx = 0$$

$$\frac{q_\ell - q_r}{\Delta t} + \Delta x (f(q_r) - f(q_\ell)) = 0$$

Show!

Riemann problem for SWE

This leads to

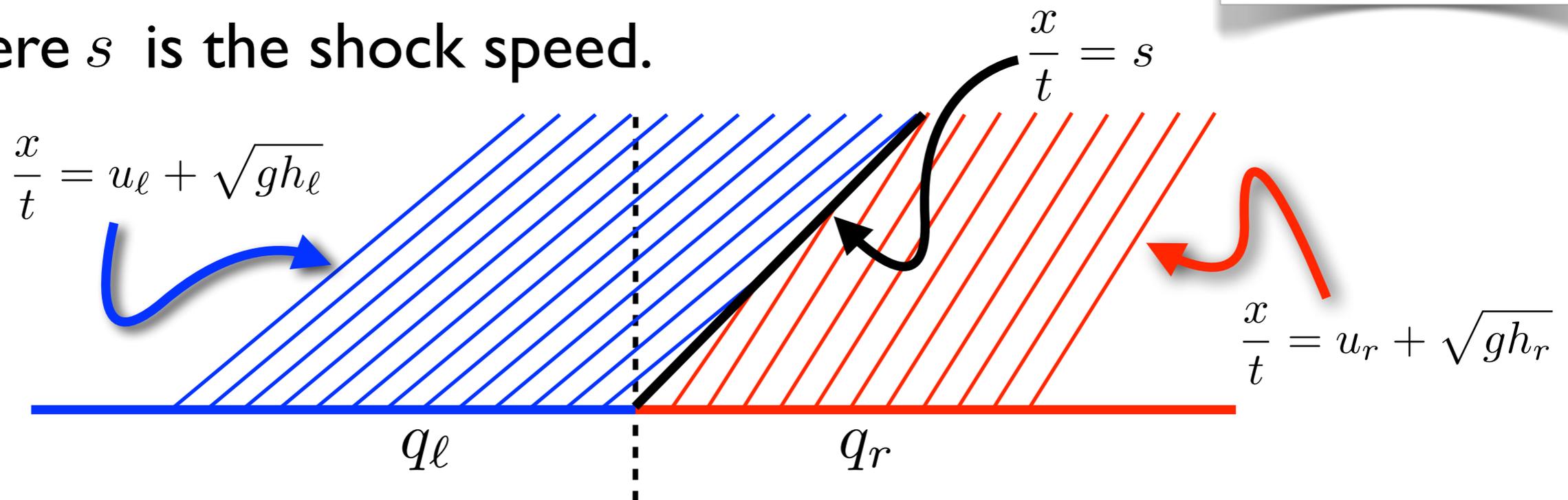
$$f(q_r) - f(q_\ell) = \frac{\Delta x}{\Delta t} (q_r - q_\ell)$$

This is the required jump condition across shocks. More generally we can write this condition as

$$f(q_r) - f(q_\ell) = s(q_r - q_\ell)$$

Rankine Hugoniot jump condition

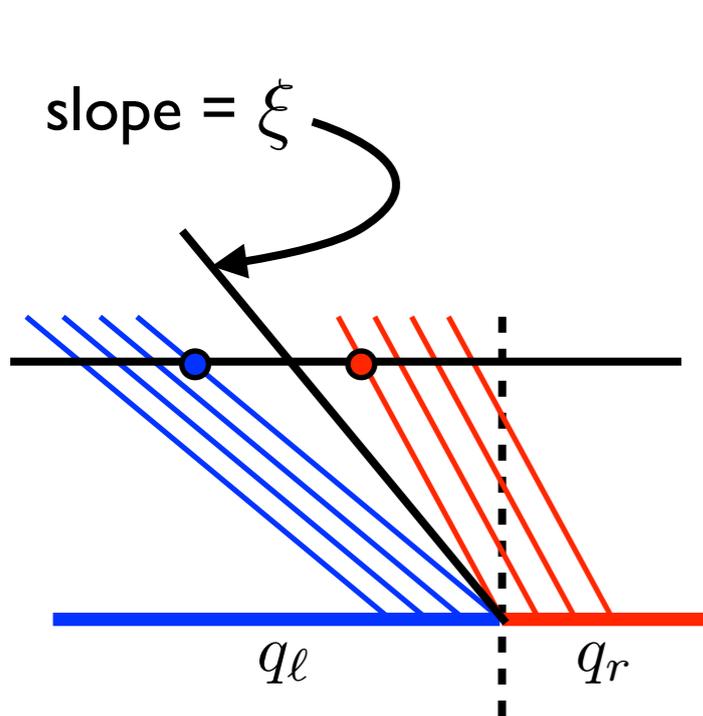
where s is the shock speed.



Rarefaction waves

Consider the case where $\lambda^p(q_\ell) < \lambda^p(q_r)$:

Let $\xi = \frac{x}{t}$ be the slope of the characteristic. We need to find $q(\xi)$ for $\lambda^1(q_\ell) < \xi < \lambda^1(q_r)$. Recall that $f'(q(\xi))q'(\xi) = \xi q'(\xi)$. Then



$$\xi = \lambda^1(q(\xi))$$

$$\rightarrow 1 = \nabla \lambda^1(q(\xi)) \cdot q'(\xi)$$

$$= \alpha(\xi) \nabla \lambda^1(q(\xi)) \cdot r^1(q(\xi))$$

$$\rightarrow q'(\xi) = \frac{r^1(q(\xi))}{\nabla \lambda^1(q(\xi)) \cdot r^1(q(\xi))}$$

$$q'(\xi) = \alpha(\xi) r^1(q(\xi))$$

The denominator is never 0!

Solve resulting ODE to get $q(\xi)$ in the centered rarefaction.

Centered rarefaction

Solve the system of two ODEs (for SWE) :

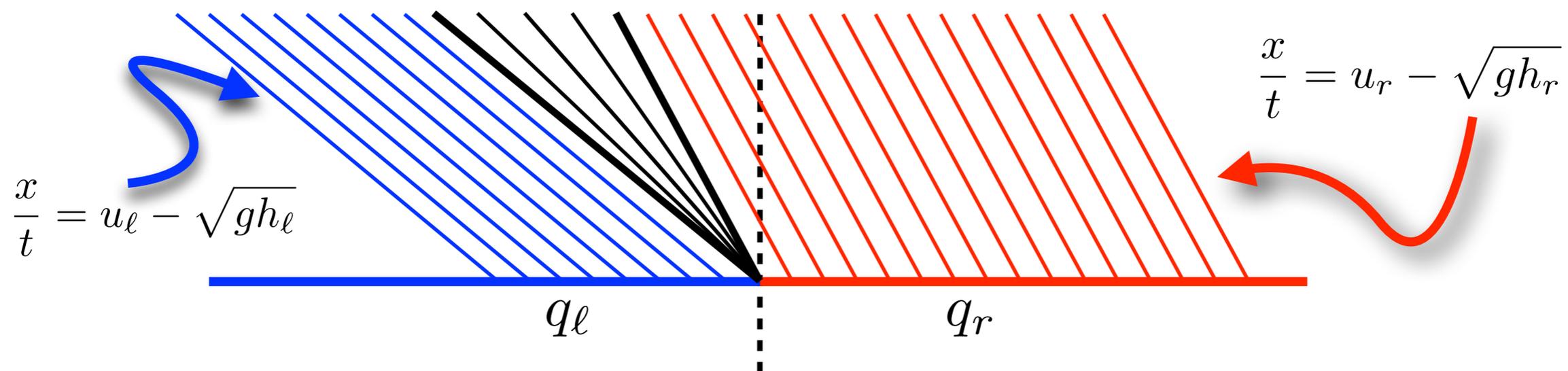
$$q'(\xi) = \frac{r^1(q(\xi))}{\nabla \lambda^1(q(\xi)) \cdot r^1(q(\xi))}$$

subject to

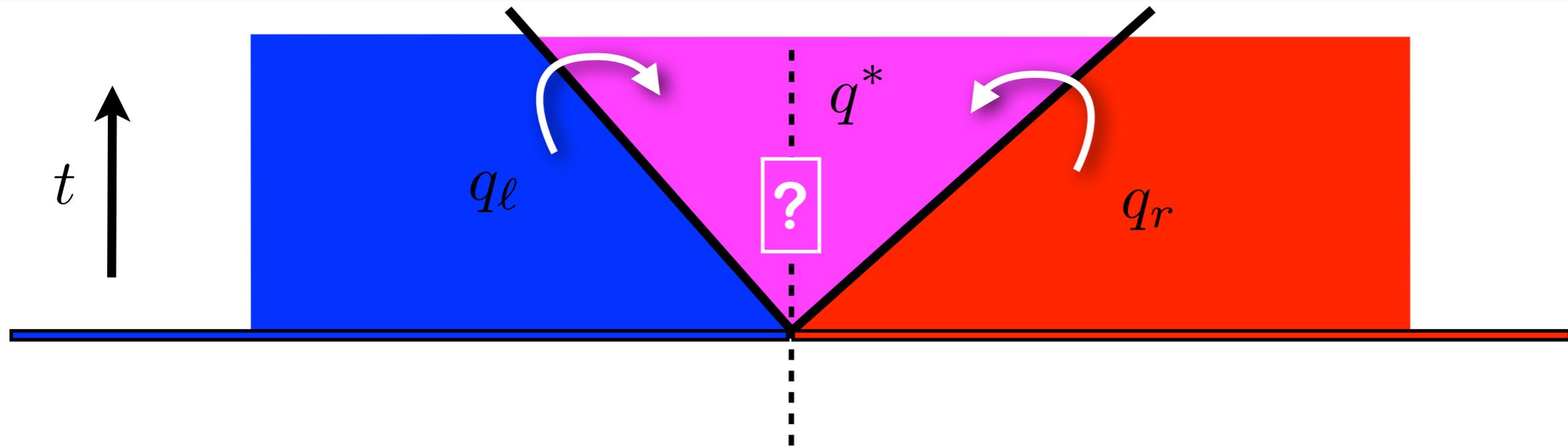
$$\xi_1 = \lambda^1(q_\ell), \quad q(\xi_1) = q_\ell$$

$$\xi_2 = \lambda^1(q_r), \quad q(\xi_2) = q_r$$

Use *Riemann invariants* to solve for unknown constants.



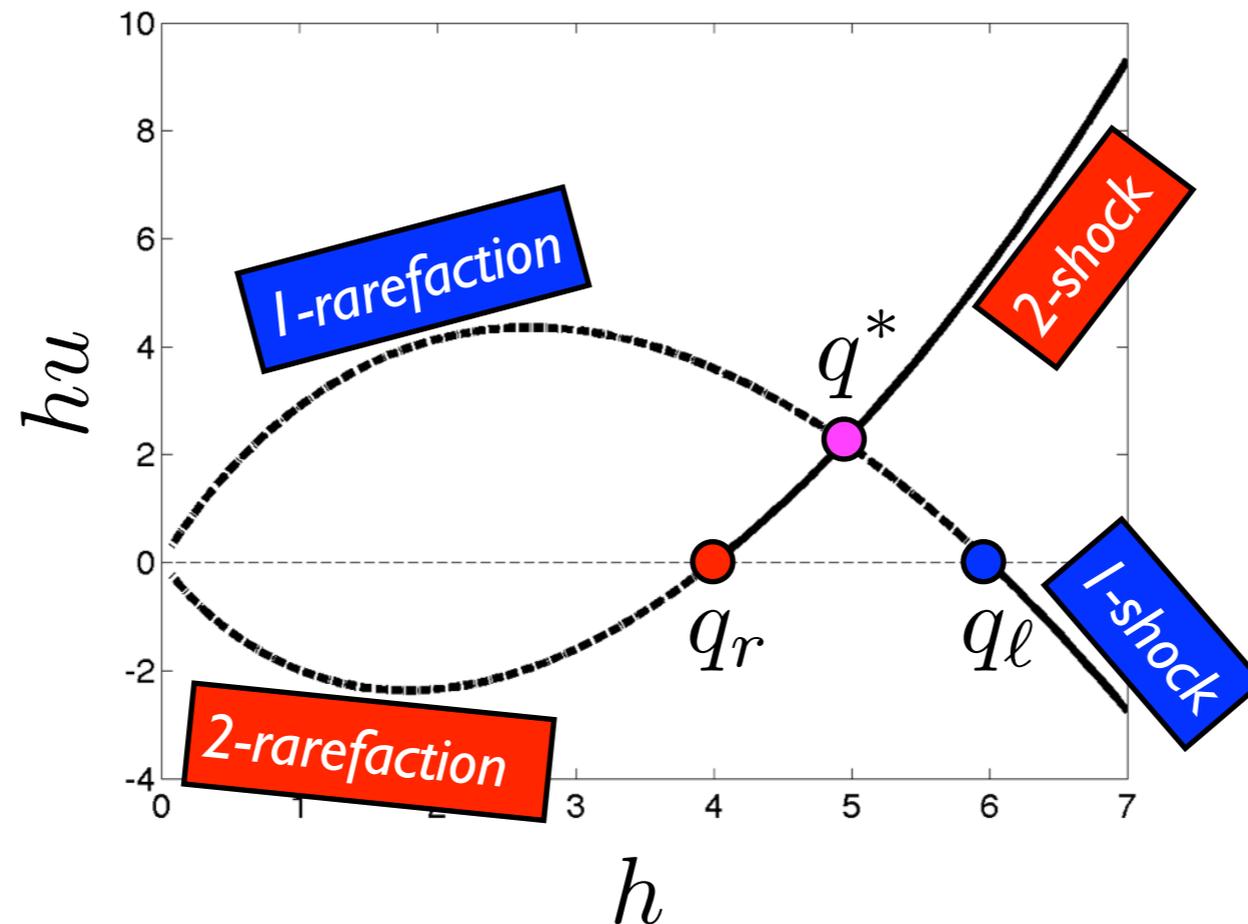
Solving the Riemann problem



Find a state q^* such that q_l is connected to q^* by a physically correct 1-shock wave or 1-rarefaction, and q_r is connected to q^* by a physically correct 2-shock or 2-rarefaction.

The need to find a state q^* that *simultaneously* satisfies both conditions above means we have to solve something...

Solving the Riemann problem

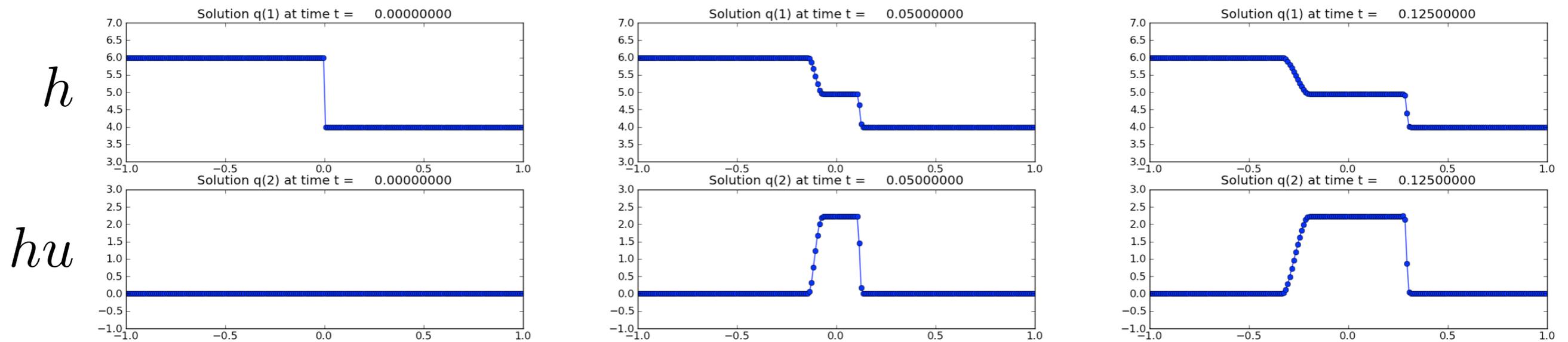
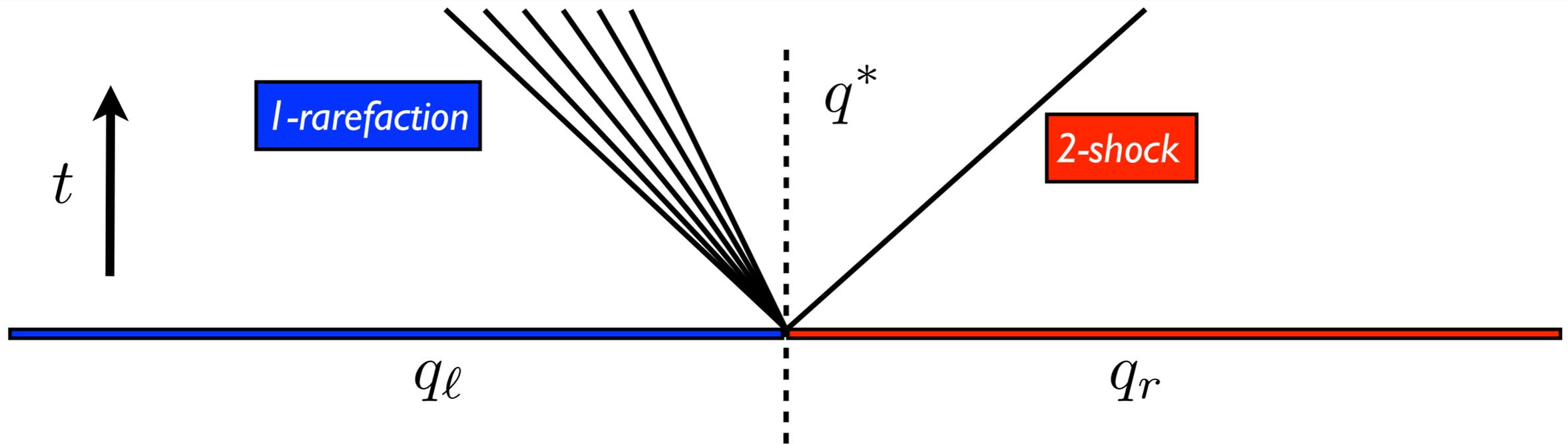


Formulas for these curves are relatively simple.

Curves represent states that can be connected to q_r or q_l by a shock or a rarefaction. Use a nonlinear root-finder to find the middle state q^* .

- Determine the structure of the rarefaction (if there is one).

Riemann solution



The structure of the Riemann solution depends on the initial conditions.

Next :

- Can we avoid the nonlinear solve?
- How does this extend to the two dimensional shallow water equations?
- How does GeoClaw use Riemann solvers?

For details, see *Finite Volume Methods for Hyperbolic Problems*, R. J. LeVeque (Cambridge University Press, 2002).

Lab sessions :

- Experiment with linear SWE using ClawPack.
- Experiment with nonlinear SWE using ClawPack.

Goals :

- Learn about how Riemann solvers are used in Clawpack and GeoClaw
- Include bathymetry to see the effects of well-balancing.
- Learn about various plotting parameters in Clawpack
- Leave Chile with a simple 1d solver for the linear and nonlinear shallow water wave equations.

See PASI website on Piazza for website describing project.