

High-order well-balanced methods for the shallow-water model with moments

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Shallow water equations (SWE)

Shallow water equations (SWE)

$$\partial_t \begin{pmatrix} h \\ hu_m \end{pmatrix} + \partial_x \begin{pmatrix} hu_m \\ hu_m^2 + \frac{1}{2}gh^2 \end{pmatrix} = \begin{pmatrix} 0 \\ -gh\partial_x b \end{pmatrix} - \frac{\nu}{\lambda} \begin{pmatrix} 0 \\ u_m \end{pmatrix}, \quad (1)$$

where $u_m = u_m(t, x)$ is the horizontal water velocity, $h = h(t, x)$ is the water height, g is the gravitational constant, the known function $b(x)$ is the bottom topography, and ν and λ are the kinematic viscosity and the slip length, respectively.

Shallow water moment equations (SWME)

Derived in (Kowalski & Torrilhon, 2019), the idea is to allow for a vertical variation of the water velocity profile. This is done by assuming the following ansatz for the velocity profile:

$$u(t, x, \zeta) = u_m(t, x) + \sum_{j=1}^N \alpha_j(t, x) \phi_j(\zeta), \quad (2)$$

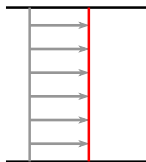
where $u_m(t, x)$ is the mean horizontal velocity also used in the SWE, ζ is the scaled vertical coordinate:

$$\zeta = \frac{z - b}{h}, \quad (3)$$

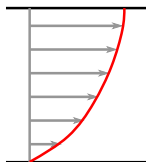
α_j are coefficients, and ϕ_j are Legendre ansatz functions for $j = 1, \dots, N$ defined by

$$\phi_j(\zeta) = \frac{1}{j!} \frac{d^j}{d\zeta^j} (\zeta - \zeta^2)^j. \quad (4)$$

Shallow water moment equations (SWME)



(a) Constant velocity profile



(b) Varying velocity profile

Figura: Constant velocity ansatz of SWE model (a) and variable velocity ansatz of SWME model (b).

Shallow water moment equations (SWME)

Shallow water moment equations (SWME) $N = 1$

$$\partial_t \begin{pmatrix} h \\ hu_m \\ h\alpha_1 \end{pmatrix} + \partial_x \begin{pmatrix} hu_m \\ hu_m^2 + \frac{1}{2}gh^2 + \frac{1}{3}h\alpha_1^2 \\ 2hu_m\alpha_1 \end{pmatrix} = Q\partial_x \begin{pmatrix} h \\ hu_m \\ h\alpha_1 \end{pmatrix} - \begin{pmatrix} 0 \\ gh\partial_x b \\ 0 \end{pmatrix} - \frac{\nu}{\lambda} P, \quad (5)$$

with

$$Q = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & u_m \end{pmatrix}, \quad P = \begin{pmatrix} 0 \\ u_m + \alpha_1 \\ 3(u_m + \alpha_1 + 4\frac{\lambda}{h}\alpha_1) \end{pmatrix}.$$

Shallow water moment equations (SWME)

Shallow water moment equations (SWME) $N = 2$

$$\partial_t \begin{pmatrix} h \\ hu_m \\ h\alpha_1 \\ h\alpha_2 \end{pmatrix} + \partial_x \begin{pmatrix} hu_m \\ hu_m^2 + g\frac{h^2}{2} + \frac{1}{3}h\alpha_1^2 + \frac{1}{5}h\alpha_2^2 \\ 2hu_m\alpha_1 + \frac{4}{5}h\alpha_1\alpha_2 \\ 2hu_m\alpha_2 + \frac{2}{3}h\alpha_1^2 + \frac{2}{7}h\alpha_2^2 \end{pmatrix} = Q\partial_x \begin{pmatrix} h \\ hu_m \\ h\alpha_1 \\ h\alpha_2 \end{pmatrix} - \begin{pmatrix} 0 \\ gh\partial_x b \\ 0 \\ 0 \end{pmatrix} - \frac{\nu}{\lambda} P \quad (6)$$

with

$$Q = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & u_m - \frac{\alpha_2}{5} & \frac{\alpha_1}{5} \\ 0 & 0 & \alpha_1 & u_m + \frac{\alpha_2}{7} \end{pmatrix} \quad \text{and} \quad P = \begin{pmatrix} 0 \\ u_m + \alpha_1 + \alpha_2 \\ 3(u_m + \alpha_1 + \alpha_2 + 4\frac{\lambda}{h}\alpha_1) \\ 5(u_m + \alpha_1 + \alpha_2 + 12\frac{\lambda}{h}\alpha_2) \end{pmatrix}.$$

Shallow water linearized moment equations (SWLME)

$$\partial_t \begin{pmatrix} h \\ hu_m \\ h\alpha_1 \\ \vdots \\ h\alpha_N \end{pmatrix} + \partial_x \begin{pmatrix} hu_m \\ hu_m^2 + g\frac{h^2}{2} + \frac{1}{3}h\alpha_1^2 + \dots + \frac{1}{2N+1}h\alpha_N^2 \\ 2hu_m\alpha_1 \\ \vdots \\ 2hu_m\alpha_N \end{pmatrix} = \mathbf{Q} \partial_x \begin{pmatrix} h \\ hu_m \\ h\alpha_1 \\ \vdots \\ h\alpha_N \end{pmatrix}. \quad (7)$$

The non-conservative term is simplified to

$$\mathbf{Q} = \text{diag}(0, 0, u_m, \dots, u_m).$$

Shallow water linearized moment equations (SWLME)

The system (7) with topography but without friction terms is therefore written in the form

$$U_t + \partial_x F(U) + B(U)\partial_x U = S(U)\partial_x b. \quad (8)$$

By straightforward calculation, we obtain

$$U = \begin{pmatrix} h \\ hu_m \\ h\alpha_1 \\ \vdots \\ h\alpha_N \end{pmatrix}, \quad F(U) = \begin{pmatrix} hu_m \\ hu_m^2 + g\frac{h^2}{2} + \frac{1}{3}h\alpha_1^2 + \dots + \frac{1}{2N+1}h\alpha_N^2 \\ 2hu_m\alpha_1 \\ \vdots \\ 2hu_m\alpha_N \end{pmatrix}, \quad (9)$$

$$B(U) = \text{diag}(0, 0, -u_m, \dots, -u_m). \quad (10)$$

$$S(U) = (0, -gh, 0, \dots, 0)^T. \quad (11)$$

Shallow water linearized moment equations (SWLME)

We can also write this system in the form

$$\partial_t W + \mathcal{A}(W) \partial_x W = 0, \quad (12)$$

with

$$W = \begin{pmatrix} h \\ hu_m \\ h\alpha_1 \\ \vdots \\ h\alpha_N \\ b \end{pmatrix}, \quad \mathcal{A}(W) = \begin{pmatrix} A(W) & -S(W) \\ 0 & 0 \end{pmatrix},$$

Shallow water linearized moment equations (SWLME)

where

$$A_N = \begin{pmatrix} 0 & 1 & 0 & \vdots & 0 \\ gh - u_m^2 - \frac{\alpha_1^2}{3} - \dots - \frac{\alpha_N^2}{2N+1} & 2u_m & \frac{2\alpha_1}{3} & \dots & \frac{2\alpha_N}{2N+1} \\ -2u_m\alpha_1 & 2\alpha_1 & u_m & & \\ \vdots & \vdots & & \ddots & \\ -2u_m\alpha_N & 2\alpha_N & & & u_m \end{pmatrix} \in \mathbb{R}^{(N+2)} \quad (13)$$

Eigenvalues of SWLME

Theorem (Koellermeier, Pimentel-García)

The SWLME system matrix $A_N \in \mathbb{R}^{(N+2) \times (N+2)}$ (13) has the following characteristic polynomial

$$\chi_{A_N}(\lambda) = (u_m - \lambda) \left[(\lambda - u_m)^2 - gh - \sum_{i=1}^N \frac{3\alpha_i^2}{2i+1} \right]$$

and the eigenvalues are given by

$$\lambda_{1,2} = u_m \pm \sqrt{gh + \sum_{i=1}^N \frac{3\alpha_i^2}{2i+1}} \quad \text{and} \quad \lambda_{i+2} = u, \quad \text{for } i = 1, \dots, N. \quad (14)$$

The system is thus hyperbolic.

Stationary solutions of SWLME

Looking for the stationary solutions: $\mathcal{A}(W)W_x = 0$, we can derive from the second equation

$$\partial_x \left(\frac{1}{2} u_m^2 + g(h + b) + \frac{3}{2} \sum_{i=1}^N \frac{1}{2i+1} \alpha_i^2 \right) = 0. \quad (15)$$

The non-trivial steady state solution can thus be found using

$$\begin{aligned} hu_m &= \text{const}, \\ \frac{1}{2} u_m^2 + g(h + b) + \frac{3}{2} \sum_{i=1}^N \frac{1}{2i+1} \alpha_i^2 &= \text{const}, \\ \frac{\alpha_i}{h} &= \text{const}, \text{ for } i = 1, \dots, N. \end{aligned}$$

A high-order well-balanced methodology

Let us consider systems of the form

$$\partial_t U + \partial_x F(U) + B(U)\partial_x U = S(U)\partial_x b. \quad (16)$$

As we have seen these systems are equivalent to

$$\partial_t W + \mathcal{A}(W)\partial_x W = 0, \quad (17)$$

where

$$W = \begin{pmatrix} U \\ b \end{pmatrix}, \quad \mathcal{A}(W) = \begin{pmatrix} \frac{\partial F}{\partial U}(U) + B(U) & -S(U) \\ 0 & 0 \end{pmatrix}.$$

A high-order well-balanced methodology

We consider semi-discrete finite-volume methods of the form

$$\frac{dW_i}{dt} = -\frac{1}{\Delta x} \left(D_{i+\frac{1}{2}}^- + D_{i-\frac{1}{2}}^+ + \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} \mathcal{A}(\mathbb{P}_i(x)) \frac{\partial}{\partial x} \mathbb{P}_i(x) dx \right), \quad (18)$$

where

- $W_i(t) \cong \int_{x_{i+\frac{1}{2}}}^{x_{i-\frac{1}{2}}} W(t, x) dx$ is the cell average value,
- $\mathbb{P}_i(x)$ is the approximation of the solution at the i th cell given by a high-order reconstruction operator from the sequence of cell averages $\{W_j(x)\}$:

$$\mathbb{P}_i^t(x) = \mathbb{P}_i^t(x; \{W_j(t)\}_{j \in \mathcal{S}_i}), \quad (19)$$

where \mathcal{S}_i denotes the set of indices of the cells belonging to the stencil of the i th cell.

A high-order well-balanced methodology

- $D_{i+\frac{1}{2}}^\pm = \mathbb{D}^\pm \left(W_{i+\frac{1}{2}}^-, W_{i+\frac{1}{2}}^+ \right)$, is the respective fluctuation with reconstructed states

$$W_{i+\frac{1}{2}}^- = \mathbb{P}_i(x_{i+\frac{1}{2}}), \quad W_{i+\frac{1}{2}}^+ = \mathbb{P}_{i+1}(x_{i+\frac{1}{2}}),$$

and $\mathbb{D}(W_l, W_r)$ verifies:

$$\mathbb{D}^-(W_l, W_r) + \mathbb{D}^+(W_l, W_r) = \int_0^1 \mathcal{A}(\Psi) \frac{\partial \Psi}{\partial s} ds, \quad (20)$$

where Ψ is a family of paths joining W_l with W_r .

A high-order well-balanced methodology

The stationary solutions of the system (17) are those solutions of the system such that $W_t = 0$ and verify

$$\mathcal{A}(W(x))W_x(x) = 0, \quad (21)$$

for all x where W is defined.

- The numerical method (18) is said to be well-balanced for W^* if the vector of cell averages of W^* is an equilibrium of the ODE system (18).
- The reconstruction operator is said to be well-balanced for W^* if

$$\mathbb{P}_j(r) = W^*(r), \quad r \in [r_{j-\frac{1}{2}}, r_{j+\frac{1}{2}}], \quad (22)$$

where \mathbb{P}_j is the approximation of W^* obtained by applying the reconstruction operator to the vector of cell averages of W^* .

A high-order well-balanced methodology

Following (Castro, Gallardo, López-García & Parés, 2008) in order to compute a well-balanced reconstruction operator \mathbb{P}_i at the cell $[x_{i-\frac{1}{2}}, x_{i+\frac{1}{2}}]$ for a given family of cell values $\{W_i\}$:

- 1 Look for the stationary solution $W_i^*(x) = (U_i^*(x), \sigma(x))^T$ such that:

$$\frac{1}{\Delta x} \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} W_i^*(x) dx = W_i, \quad (23)$$

if possible. In other cases consider $W_i^* \equiv W_i$.

- 2 Compute the fluctuations $\{V_j\}_{j \in S_i}$ within the stencil S_i :

$$V_j = W_j - \frac{1}{\Delta r} \int_{x_{j-\frac{1}{2}}}^{x_{j+\frac{1}{2}}} W_i^*(x) dx, \quad j \in S_i. \quad (24)$$

A high-order well-balanced methodology

- 3 Apply the standard reconstruction operator to the fluctuations $\{V_j\}_{j \in S_i}$:

$$Q_i(x) = Q_i(x; \{V_j\}_{j \in S_i}).$$

- 4 Define the well-balanced operator:

$$P_i(x) = W_i^*(x) + Q_i(x).$$

P_i is well-balanced for every steady solution provided that the reconstruction operator Q_i is exact for the null function.

Moreover, it is conservative, i.e.,

$$\frac{1}{\Delta x} \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} P_i(x) dx = W_i, \quad \text{for all } i,$$

provided that Q_i is conservative, and it is high-order accurate provided that the steady solutions are smooth.

A high-order well-balanced methodology

In general the averages of the initial condition is computed using a quadrature formula:

$$W_{0,i} = \sum_{k=0}^M \alpha_k^i W_0(x_k^i), \quad \forall i, \quad (25)$$

The two first steps are modified:

- 1 Look for the stationary solution $W_i^*(x)$ such that:

$$\sum_{k=0}^M \alpha_k^i W_i^*(x_k^i) = W_i. \quad (26)$$

- 2 Compute the fluctuations $\{V_j^n\}_{j \in S_i}$ within the stencil S_i :

$$V_j = W_j - \sum_{k=0}^M \alpha_k^j W_i^*(x_k^j), \quad j \in S_i. \quad (27)$$

A high-order well-balanced methodology

We rewrite the semi-discrete (18) system as proposed in (Castro & Parés, 2020) taking into account the non-conservative part

$$\frac{dW_i}{dt} = -\frac{1}{\Delta x} \left(D_{i+\frac{1}{2}}^- + D_{i-\frac{1}{2}}^+ + \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} \left(\mathcal{A}(\mathbb{P}_i(x)) \frac{\partial}{\partial x} \mathbb{P}_i(x) - \mathcal{A}(W_i^*(x)) \frac{\partial}{\partial x} W_i^*(x) \right) dx \right). \quad (28)$$

$$\begin{aligned} \frac{dW_i}{dt} = & -\frac{1}{\Delta x} \left(D_{i+\frac{1}{2}}^- + D_{i-\frac{1}{2}}^+ \right. \\ & + F(\mathbb{P}_i(x_{i+\frac{1}{2}})) - F(W_i^*(x_{i+\frac{1}{2}})) + F(W_i^*(x_{i-\frac{1}{2}})) - F(\mathbb{P}_i(x_{i-\frac{1}{2}})) \\ & + \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} \left(B(\mathbb{P}_i(x)) \frac{\partial}{\partial x} \mathbb{P}_i(x) - B(W_i^*(x)) \frac{\partial}{\partial x} W_i^*(x) \right) dx \\ & \left. + \int_{x_{i-\frac{1}{2}}}^{x_{i+\frac{1}{2}}} \left((S(\mathbb{P}_i(x)) - S(W_i^*(x))) \frac{\partial}{\partial x} b(x) \right) dx \right). \end{aligned}$$

A high-order well-balanced methodology

Once this equivalent form is obtained, the quadrature formula can be applied to the integrals without losing the well-balanced property, and this leads to a numerical method of the form:

$$\begin{aligned}
 W_i'(t) = & -\frac{1}{\Delta x} \left(D_{i+\frac{1}{2}}^- + D_{i-\frac{1}{2}}^+ \right. \\
 & + F(\mathbb{P}_i(x_{i+\frac{1}{2}})) - F(W_i^*(x_{i+\frac{1}{2}})) + F(W_i^*(x_{i-\frac{1}{2}})) - F(\mathbb{P}_i(x_{i-\frac{1}{2}})) \\
 & + \sum_{k=0}^M \alpha_k^i \left(B(\mathbb{P}_i(x_k^i)) \frac{\partial}{\partial x} \mathbb{P}_i(x_k^i) - B(W_i^*(x_k^i)) \frac{\partial}{\partial x} W_i^*(x_k^i) \right) \\
 & \left. + \sum_{k=0}^M \alpha_k^i \left(S(\mathbb{P}_i(x_k^i)) - S(W_i^*(x_k^i)) \right) \frac{\partial}{\partial x} b(x_k^i) \right). \tag{29}
 \end{aligned}$$

First-order well-balanced scheme for the SWLME

The cell averages of the initial condition will be computed using the mid-point rule, that is

$$W_i^0 = W_0(x_i), \quad \text{for all } i.$$

In the case of the SWLME system, the steady state solutions verify:

$$\begin{aligned} hu_m &= C_1 \equiv \text{const}, \\ \frac{1}{2}u_m^2 + g(h+b) + \frac{3}{2}\sum_{i=1}^N \frac{1}{2i+1}\alpha_i^2 &= C_2 \equiv \text{const}, \\ \frac{\alpha_1}{h} &= C_3 \equiv \text{const}, \\ \frac{\alpha_2}{h} &= C_4 \equiv \text{const}, \\ &\vdots \\ \frac{\alpha_N}{h} &= C_{N+2} \equiv \text{const}. \end{aligned}$$

First-order well-balanced scheme for the SWLME

Using the mid-point rule in (23) the first step is to obtain, if possible, the stationary solution W_i^* such that:

$$W_i^*(x_i) = W_i. \quad (30)$$

With this information the constants $C_1, C_2, C_3, \dots, C_{N+2}$ can be computed as

$$\left\{ \begin{array}{l} C_1 = h_i u_{m,i}, \\ C_2 = \frac{1}{2} u_{m,i}^2 + g(h_i + b(x_i)) + \frac{3}{2} \sum_{j=1}^N \frac{1}{2j+1} \alpha_{j,i}^2, \\ C_3 = \frac{\alpha_{1,i}}{h_i}, \\ C_4 = \frac{\alpha_{2,i}}{h_i}, \\ \vdots \\ C_{N+2} = \frac{\alpha_{N,i}}{h_i}. \end{array} \right. \quad (31)$$

First-order well-balanced scheme for the SWLME

Using the relations (31), the stationary solution can be evaluated in a point $x = a$. The evaluation of the steady state solution requires finding roots of the function

$$f(h) = Dh^4 + 2h^3g + 2h^2(gb(a) - C_2) + C_1^2, \quad (32)$$

where the parameter D is given by

$$D = C_3^2 + \frac{3}{5}C_4^2 + \dots + \frac{3}{2N+1}C_{N+2}^2.$$

First-order well-balanced scheme for the SWLME

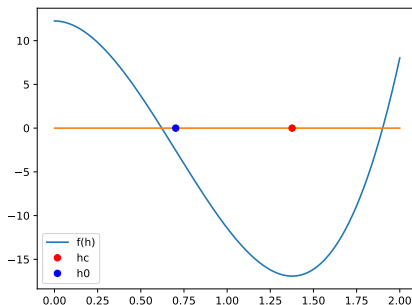


Figura: An example of the root finding function $f(h)$ (32) with some constants C_i . The minimum h_c and the initial value of the Newton algorithm h_0 are shown.

First-order well-balanced scheme for the SWLME

We can conclude then the following: If $f(h_c) < 0$ there exist two possible states for $W_i^*(x_{i\pm\frac{1}{2}})$, one subcritical and one supercritical. The following criterion will be used to choose one state:

- 1 If W_i is subcritical or supercritical, then we will choose the solution in the same regime (subcritical or supercritical) as W_i for $W_i^*(x_{i\pm\frac{1}{2}})$.
- 2 If W_i is transcritical, then the solution that has the same behaviour (subcritical or supercritical) as W_{i-1} will be selected for $W_i^*(x_{i-\frac{1}{2}})$ and the solution whose behaviour is the same as W_{i+1} will be selected for $W_i^*(x_{i+\frac{1}{2}})$.

First-order well-balanced scheme for the SWLME

Following the procedure described in (Castro & Parés, 2020), the reconstruction operator reduces to $\mathbb{P}_i(x) = W_i^*(x)$ and the first order numerical scheme reduces to:

$$W_i^{n+1} = W_i^n - \frac{\Delta t}{\Delta r} (D_{i+\frac{1}{2}}^- + D_{i-\frac{1}{2}}^+), \quad (33)$$

for $W_{i-\frac{1}{2}}^+ = \mathbb{P}_i(x_{i-\frac{1}{2}})$ and $W_{i+\frac{1}{2}}^- = \mathbb{P}_i(x_{i+\frac{1}{2}})$, where we have used that $\mathbb{P}(x) = W_i^*(x)$ is a steady solution.

In the case we could not find such a stationary solution verifying (30) the standard trivial reconstruction is considered.

Second-order well-balanced scheme for the SWLME

The cell averages of the initial condition are again computed using the mid-point rule:

$$W_i^0 = W_0(x_i), \quad \text{for all } i.$$

- 1 Obtaining the steady solution: the steady state W_i^* needs to be found such that

$$W_i^*(x_i) = W_i. \quad (34)$$

We obtain the constants $C_1, C_2, C_3, \dots, C_{N+2}$ as in (31), so the stationary solution can be evaluated in a point $x = a$.

- 2 Computing the fluctuations: $\{V_{i-1}, V_i, V_{i+1}\}$ in (24) are computed using the mid-point rule

$$\begin{aligned} V_{i-1} &= W_{i-1} - W_i^*(x_{i-1}), \\ V_i &= W_i - W_i^*(x_i) = 0, \\ V_{i+1} &= W_{i+1} - W_i^*(x_{i+1}). \end{aligned}$$

Second-order well-balanced scheme for the SWLME

- 3 Applying the reconstruction operator: After the fluctuations are computed, the *minmod* reconstruction is used to obtain the reconstruction operator

$$Q_i(x) = V_i + \minmod \left(\frac{V_i - V_{i-1}}{\Delta x}, \frac{V_{i+1} - V_{i-1}}{2\Delta x}, \frac{V_{i+1} - V_i}{\Delta x} \right) (x - x_i),$$

where

$$\minmod(a, b, c) = \begin{cases} \min\{a, b, c\} & \text{if } a, b, c > 0, \\ \max\{a, b, c\} & \text{if } a, b, c < 0, \\ 0 & \text{otherwise.} \end{cases}$$

- 4 Defining the well-balanced operator: The well-balanced reconstruction operator is given by

$$\mathbb{P}_i(x) = W_i^*(x) + Q_i(x).$$

Second-order well-balanced scheme for the SWLME

Replacing this in (29), we obtain:

$$\begin{aligned}
 W'_i(t) = & -\frac{1}{\Delta x} \left(D_{i+\frac{1}{2}}^- + D_{i-\frac{1}{2}}^+ \right. \\
 & + F(\mathbb{P}_i(x_{i+\frac{1}{2}})) - F(U_i^*(x_{i+\frac{1}{2}})) + F(U_i^*(x_{i-\frac{1}{2}})) - F(\mathbb{P}_i(x_{i-\frac{1}{2}})) \quad (35) \\
 & \left. + B(\mathbb{P}_i(x_i)) \minmod \left(\frac{V_i - V_{i-1}}{\Delta x}, \frac{V_{i+1} - V_{i-1}}{2\Delta x}, \frac{V_{i+1} - V_i}{\Delta x} \right) \right).
 \end{aligned}$$

The discretization in time is performed with a Runge-Kutta TVD method of order 2.

Third-order well-balanced scheme for the SWLME

A third order well-balanced scheme will be based on the two point Gaussian quadrature formula for computing the averages. In the first step, we need to find the constants C_j , $j = 1, \dots, N + 2$ such that

$$\frac{1}{2} W_i^*(x_a, C_1, \dots, C_{N+2}) + \frac{1}{2} W_i^*(x_b, C_1, \dots, C_{N+2}) = W_i,$$

where x_a and x_b are the two quadrature points and $W_i^*(x, C_1, \dots, C_{N+2})$ represents the stationary solution given by the constants C_j evaluated in x . Then we follow the steps considering a third order reconstruction operator (e.g. CWENO reconstruction) and using again the two point Gaussian quadrature.

Spatial discretization

Need to define the fluctuations $D_{i+\frac{1}{2}}^{\pm}$ and the non-conservative terms in (18), for which we use a path-conservative scheme based on segments in the conservative variables as family of paths joining two states:

$$\Psi(s; W_l, W_r) = \begin{pmatrix} \Psi_U(s; W_l, W_r) \\ \Psi_b(s; W_l, W_r) \end{pmatrix} = \begin{pmatrix} U_l + s(U_r - U_l) \\ b_l + s(b_r - b_l) \end{pmatrix}, \quad s \in [0, 1],$$

and a PVM-like method (Castro & Fernández-Nieto, 2012) corresponding to a choice in (20) of

$$D_{i+\frac{1}{2}}^{\pm} = \frac{1}{2} \left(F(U_r) - F(U_l) + B_{i+\frac{1}{2}}(U_r - U_l) - S_{i+\frac{1}{2}}(b_r - b_l) \right. \\ \left. \pm Q_{i+\frac{1}{2}}(U_r - U_l - A_{i+\frac{1}{2}}^{-1} S_{i+\frac{1}{2}}(b_r - b_l)) \right), \quad (36)$$

where

$$A_{i+\frac{1}{2}} = \begin{pmatrix} A_{i+\frac{1}{2}} & -S_{i+\frac{1}{2}} \\ 0 & 0 \end{pmatrix}$$

Spatial discretization

$A_{i+\frac{1}{2}} = J_{i+\frac{1}{2}} + B_{i+\frac{1}{2}}$ and $S_{i+\frac{1}{2}}$ have to verify

$$J_{i+\frac{1}{2}}(U_r - U_l) = F(U_r) - F(U_l), \quad (37)$$

$$B_{i+\frac{1}{2}} = \int_0^1 B(U_l + s(U_r - U_l)) ds, \quad (38)$$

$$S_{i+\frac{1}{2}} = \int_0^1 S(U_l + s(U_r - U_l)) ds, \quad (39)$$

and the polynomial viscosity matrix is $Q_{i+\frac{1}{2}} = P(A_{i+\frac{1}{2}})$, for polynomial P .

Spatial discretization

$$S_{i+\frac{1}{2}} = \begin{pmatrix} 0 \\ -g \frac{h_l + h_r}{2} \\ 0 \\ \vdots \\ 0 \end{pmatrix}.$$

$$J_{i+\frac{1}{2}} = \frac{\partial F}{\partial U}(h_R, u_{m,R}, \alpha_{1,R}, \dots, \alpha_{N,R}), \quad (40)$$

at the intermediate values

$$h_R = \frac{h_l + h_r}{2}, \quad u_{m,R} = \frac{\sqrt{h_l} u_{m,l} + \sqrt{h_r} u_{m,r}}{\sqrt{h_l} + \sqrt{h_r}},$$

and

$$\alpha_{j,R} = \frac{\sqrt{h_l} h_r \alpha_{j,r} + \sqrt{h_r} h_l \alpha_{j,l}}{\sqrt{h_l} h_r + \sqrt{h_r} h_l}, \quad j = \{1, \dots, N\}.$$

Spatial discretization

$$B_{i+\frac{1}{2}} = \text{diag}(0, 0, -u_{m,b}, \dots, -u_{m,b}), \quad (41)$$

at values

$$u_{m,b} = \begin{cases} \frac{h_r^2 u_r + h_l^2 u_l + h_l h_r [(u_l - u_r) \log\left(\frac{h_r}{h_l}\right) - (u_r + u_l)]}{(h_r - h_l)^2} & \text{if } h_r \neq h_l, \\ \frac{u_r + u_l}{2} & \text{if } h_r = h_l. \end{cases}$$

We take an HLL-like method that correspond to an election of $P(x) = a_0 + a_1 x$ in (36). The coefficients are given as

$$a_0 = \frac{S_r |S_l| - S_l |S_r|}{S_r - S_l}, \quad a_1 = \frac{|S_r| - |S_l|}{S_r - S_l},$$

where S_r and S_l are the maximum and the minimum eigenvalue of $A_{i+\frac{1}{2}}$, respectively.

Numerical tests

- Well-balanced property:
 - Test 1: Lake at rest.
 - Test 2: Subcritical stationary solution.
 - Test 3: Transcritical stationary solution. Test 4: Subcritical stationary solution with non zero moments.
- Comparison between the SWLME, HSWME and β HSWME:
 - Test 5: Transient model comparison with standard dam-break test.
 - Test 6: Transient model comparison with square root velocity profile.

In all test cases we will use 1000-point uniform mesh, free boundary conditions, a CFL number of 0.5 and $N = 8$.

The first four test cases: $g = 9.812$.

The two last test cases: $g = 1$ and a flat bottom topography.

Test 1: Lake at rest

$$b_0(x) = \begin{cases} 2 - x^2 & \text{if } -0.5 < x < 0.5, \\ 1.75 & \text{otherwise,} \end{cases} \quad (42)$$

and therefore

$$W_0(x) = (h_0(x), u_{m,0}(x)h_0(x), \alpha_{1,0}(x)h_0(x), \dots, \alpha_{N,0}(x)h_0(x)) = (3 - b_0(x), 0, 0, \dots, 0). \quad (43)$$

| Scheme (1000 cells) | $\ \Delta h\ _1$ (1st) | $\ \Delta u\ _1$ (1st) | $\ \Delta h\ _1$ (2nd) | $\ \Delta u\ _1$ (2nd) |
|---------------------|------------------------|------------------------|------------------------|------------------------|
| Well-balanced | 0.00 | 8.16e-16 | 0.00 | 8.16e-16 |
| Non well-balanced | 0.00 | 7.12e-16 | 4.51e-15 | 1.75e-14 |

Cuadro: Well-balanced vs non well-balanced schemes: L^1 errors $\|\Delta \cdot\|_1$ at time $t = 0.5$ for the SWLME model with initial conditions (42) and (43).

Test 1: Lake at rest

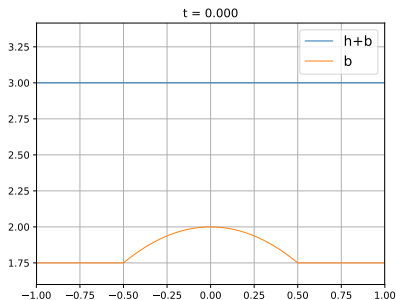


Figura: Initial condition for the lake at rest (42) and (43).

Test 2: Subcritical stationary solution

We take this test from (Castro, López-García & Parés, 2013). The bottom topography is chosen as

$$b_0(x) = \begin{cases} 0.25(1 + \cos(5\pi(x + 0.5))) & \text{if } 1.3 < x < 1.7, \\ 0 & \text{otherwise.} \end{cases} \quad (44)$$

As $W_0(x)$ we take the subcritical stationary solution such that $C_1 = 3.5$, $C_2 = 17.56957396120237$ and $C_i = 0$ for $i \in \{3, \dots, N + 2\}$

| Scheme (1000 cells) | $\ \Delta h\ _1$ (1st) | $\ \Delta u\ _1$ (1st) | $\ \Delta h\ _1$ (2nd) | $\ \Delta u\ _1$ (2nd) |
|---------------------|------------------------|------------------------|------------------------|------------------------|
| Well-balanced | 9.16e-16 | 1.79e-15 | 1.42e-15 | 3.24e-15 |
| Non well-balanced | 2.48e-6 | 5.08e-6 | 3.21e-5 | 8.40e-5 |

Cuadro: Well-balanced vs non well-balanced schemes: L^1 errors $\|\Delta \cdot\|_1$ at time $t = 0.5$ for the SWLME model with initial condition (44).

Test 2: Subcritical stationary solution.

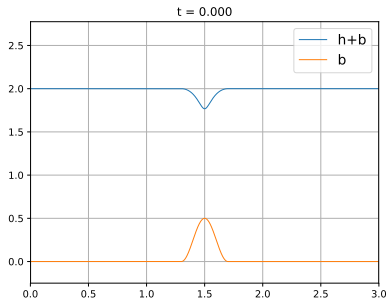


Figura: Initial condition for the subcritical stationary solution (44) for variable h

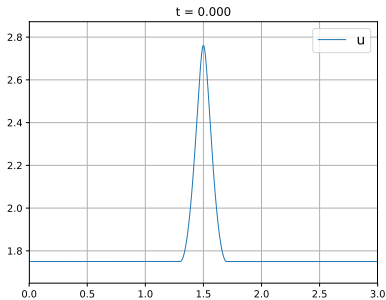


Figura: Initial condition for the subcritical stationary solution (44) for variable u

Test 3: Transcritical stationary solution

We take this test from (Castro, López-García & Parés, 2013). The bottom topography is chosen as

$$b_0(x) = \begin{cases} 0.25(1 + \cos(5\pi(x + 0.5))) & \text{if } 1.3 < x < 1.7, \\ 0 & \text{otherwise.} \end{cases} \quad (45)$$

As $W_0(x)$ we take the transcritical stationary solution

$$W_0(x) = \begin{cases} W_*(x) & \text{if } x < 1.5 \\ W^*(x) & \text{if } x > 1.5 \end{cases} \quad (46)$$

where W_* and W^* are the subcritical and supercritical stationary solutions such that $C_1 = 2.5$, $C_2 = 21$, 15525 and $C_i = 0$ for $i \in \{3, \dots, N + 2\}$.

| Scheme (1000 cells) | $\ \Delta h\ _1$ (1st) | $\ \Delta u\ _1$ (1st) | $\ \Delta h\ _1$ (2nd) | $\ \Delta u\ _1$ (2nd) |
|---------------------|------------------------|------------------------|------------------------|------------------------|
| Well-balanced | 3.53e-14 | 2.95e-13 | 3.53e-14 | 2.98e-13 |
| Non well-balanced | 1.46e-5 | 1.22e-4 | 3.07e-4 | 1.12e-3 |

Cuadro: Well-balanced vs non well-balanced schemes: L^1 errors $\|\Delta \cdot\|_1$ at time $t = 0.5$ for the SWLME model with initial condition (45) and (46).

Test 3: Transcritical stationary solution

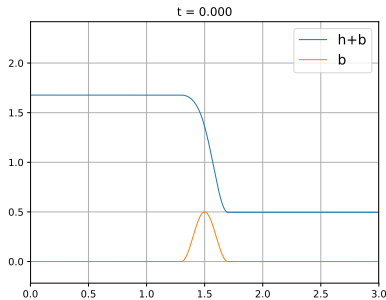


Figura: Initial condition for the subcritical stationary solution (45) and (46) for variable h

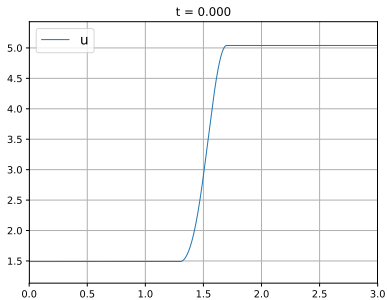


Figura: Initial condition for the subcritical stationary solution (45) and (46) for variable u

Test 4: Subcritical stationary solution with non zero moments

The bottom topography is chosen as

$$b_0(x) = \begin{cases} 0.25(1 + \cos(5\pi(x + 0.5))) & \text{if } 1.3 < x < 1.7 \\ 0 & \text{otherwise} \end{cases} \quad (47)$$

As $W_0(x)$ we use the subcritical stationary solution such that $C_1 = 3.5$, $C_2 = 21$, 15525 and $C_i = 0.25$ for $i \in \{3, \dots, N + 2\}$.

| Scheme | $\ \Delta h\ _1$, 1st | $\ \Delta u\ _1$ (1st) | $\ \Delta \alpha_j\ _1$ (1st) | $\ \Delta h\ _1$ (2nd) | $\ \Delta u\ _1$ (2nd) | $\ \Delta \alpha_j\ _1$ (2nd) |
|--------|------------------------|------------------------|-------------------------------|------------------------|------------------------|-------------------------------|
| wb | 4.00e-15 | 9.71e-15 | 4.45e-15 | 2.56e-15 | 7.66e-15 | 5.04e-15 |
| Non wb | 3.11e-6 | 6.65e-6 | 6.98e-7 | 3.98e-5 | 1.04e-4 | 2.52e-5 |

Cuadro: Well-balanced (WB) vs non well-balanced schemes: L^1 errors $\|\Delta \cdot\|_1$ at time $t = 0.5$ for the SWLME model with initial condition (47).

Test 4: Subcritical stationary solution with non zero moments

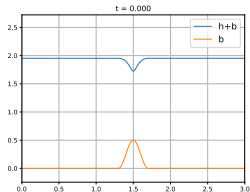


Figura: Initial condition for the subcritical stationary solution (47) for variable h

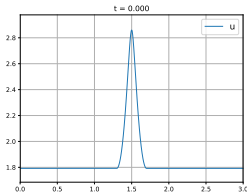


Figura: Initial condition for the subcritical stationary solution (47) for variable u

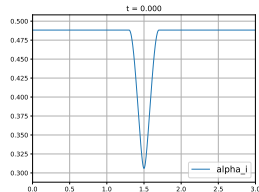


Figura: Initial condition for the subcritical stationary solution (47) for variable α_i

Test 5: transient model comparison with standard dam-break test

We are going to consider the following dam-break initial condition taken from (Koellermeier & Rominger, 2020) without friction terms

$$W_0(x) = (h_0(x), u_{m,0}(x)h_0(x), \alpha_{1,0}(x)h_0(x), \dots, \alpha_{N,0}(x)h_0(x)), \quad (48)$$

where $u_{m,0}(x) = 0.25$, $\alpha_{1,0}(x) = -0.25$, $\alpha_{N,0}(x) = 0.25$,
 $\alpha_{i,0}(x) = 0, i \in \{2, \dots, N-1\}$, and

$$h_0(x) = \begin{cases} 5 & \text{if } x < 0, \\ 1 & \text{if } x > 0. \end{cases} \quad (49)$$

Test 5: transient model comparison with standard dam-break test

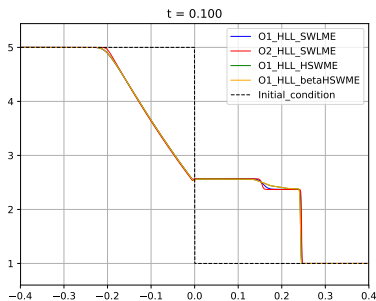


Figura: Water height h .

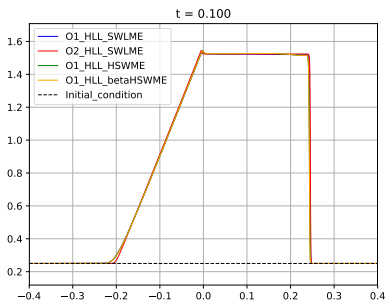


Figura: Velocity u .

Test 5: transient model comparison with standard dam-break test

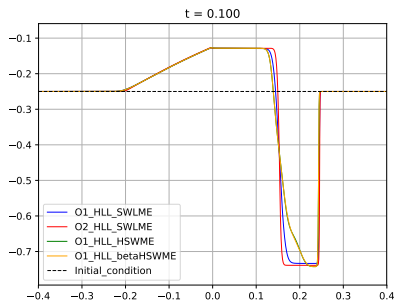


Figura: First coefficient α_1 .

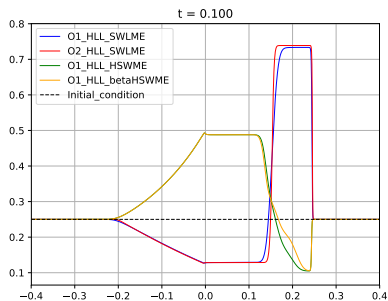


Figura: Last coefficient α_8 .

Test 6: transient model comparison with square root velocity profile

For the last test, we consider the following dam-break initial condition:

$$W_0(x) = (h_0(x), u_{m,0}(x)h_0(x), \alpha_{1,0}(x)h_0(x), \dots, \alpha_{N,0}(x)h_0(x)), \quad (50)$$

where we use a square root initial velocity profile (2)

$u(0, x, \zeta) = u_m(0, x) + \sum_{j=1}^N \alpha_j(0, x)\phi_j(\zeta) = \sqrt{\zeta}$, such that the initial variables can be computed as $u_{m,0}(x) = 1$ and

$$\begin{aligned} \alpha_{1,0}(x) &= -\frac{3}{5}, & \alpha_{2,0}(x) &= -\frac{1}{7}, & \alpha_{3,0}(x) &= -\frac{1}{15}, & \alpha_{4,0}(x) &= -\frac{3}{77}, \\ \alpha_{5,0}(x) &= -\frac{1}{39}, & \alpha_{6,0}(x) &= -\frac{1}{55}, & \alpha_{7,0}(x) &= -\frac{3}{221}, & \alpha_{8,0}(x) &= -\frac{1}{95}. \end{aligned} \quad (51)$$

The initial water height is chosen as

$$h_0(x) = \begin{cases} 5 & \text{if } x < 0, \\ 1 & \text{if } x > 0. \end{cases} \quad (52)$$

Test 6: transient model comparison with square root velocity profile

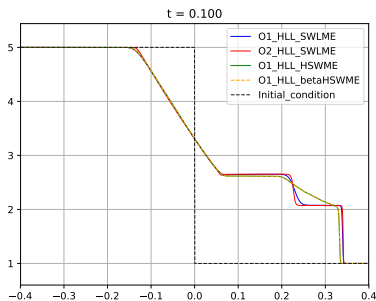


Figura: Water height h .

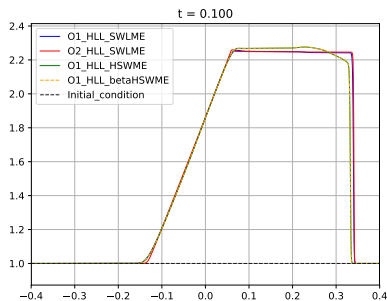
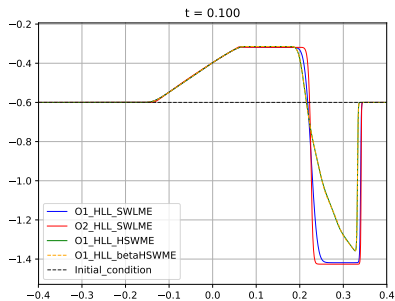
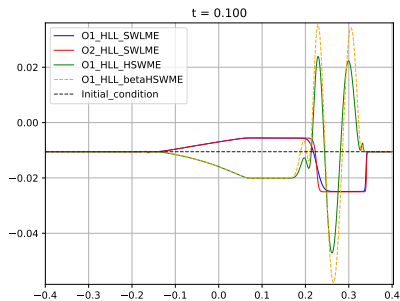


Figura: Velocity u .

Frame Title

Figura: First coefficient α_1 .Figura: Last coefficient α_8 .

Conclusions

- We derive a new model called Shallow Water Linearized Moment Equations (SWLME), based on a linearization during the derivation.
- The concise derivation of the SWLME allowed to prove hyperbolicity and to fully characterize its eigenstructure analytically.
- This information was used to define a first order and a second order well-balanced numerical scheme preserving the steady states of the model numerically up to machine precision.
- We compared the new SWLME model to other existing shallow water moment models, obtaining very similar solutions for the standard dam-break test.
- The solution for a more complex velocity profile seems more stable with the new SWLME model while existing models show emerging instabilities.

End

Thank you for your attention