

# Compatible finite element methods for numerical weather prediction

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## Compatible finite element spaces

$$\begin{array}{ccccc}
 H^1 & \xrightarrow{\nabla^\perp = (-\partial_y, \partial_x)} & H(\text{div}) & \xrightarrow{\nabla \cdot} & L^2 \\
 \downarrow \pi_0 & & \downarrow \pi_1 & & \downarrow \pi_2 \\
 \mathbb{V}^0 & \xrightarrow{\nabla^\perp} & \mathbb{V}^1 & \xrightarrow{\nabla \cdot} & \mathbb{V}^2
 \end{array}$$

### Requirements

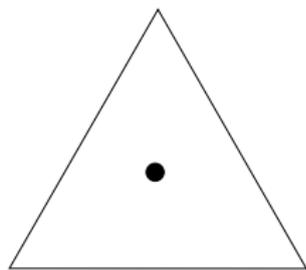
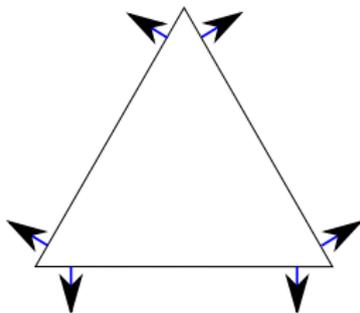
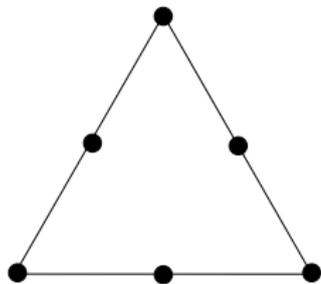
1.  $\nabla \cdot$  maps from  $\mathbb{V}^1$  onto  $\mathbb{V}^2$ , and  $\nabla^\perp$  maps from  $\mathbb{V}^0$  onto kernel of  $\nabla \cdot$  in  $\mathbb{V}^1$ .
2. Commuting, bounded surjective projections  $\pi_i$  exist.

Book: "Finite Element Exterior Calculus" by Doug Arnold.



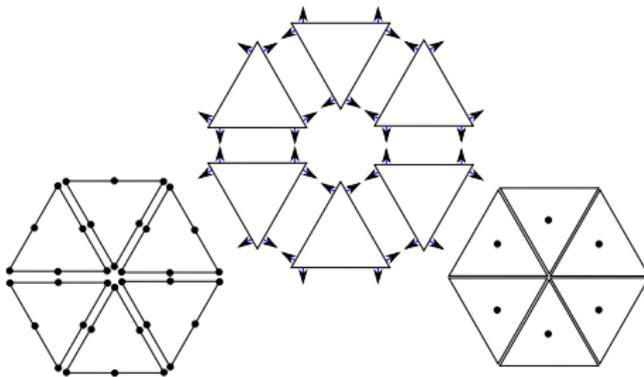
## Compatible FE spaces

$$\underbrace{\mathbb{V}_0 = P_2}_{\text{Quadratic, Continuous}} \xrightarrow{\nabla^\perp} \underbrace{\mathbb{V}_1 = BDM1}_{\text{Linear, Continuous normals}} \xrightarrow{\nabla \cdot} \underbrace{\mathbb{V}_2 = P_0}_{\text{Constant, Discontinuous}}$$



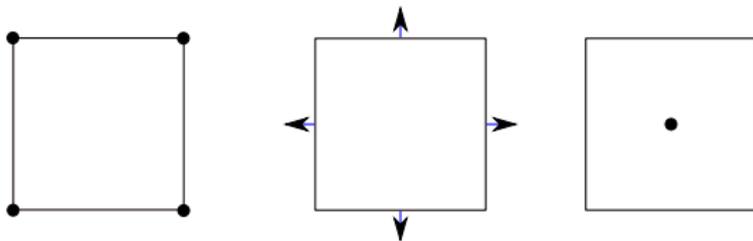
## Compatible FE spaces in 2D

$$\underbrace{\mathbb{V}_0 = P_2}_{\text{Quadratic, Continuous}} \xrightarrow{\nabla^\perp} \underbrace{\mathbb{V}_1 = BDM1}_{\text{Linear, Continuous normals}} \xrightarrow{\nabla \cdot} \underbrace{\mathbb{V}_2 = P_0}_{\text{Constant, Discontinuous}}$$



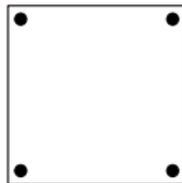
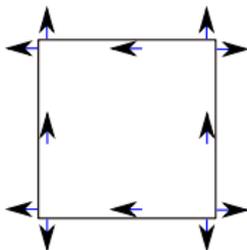
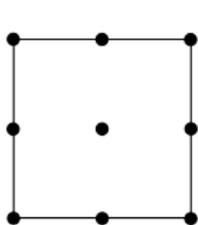
## Compatible FE spaces

$$\underbrace{\mathbb{V}_0 = Q1}_{\text{Bilinear Continuous}} \xrightarrow{\nabla^\perp} \underbrace{\mathbb{V}_1 = RT0}_{\text{Constant/Linear, Cont. normals}} \xrightarrow{\nabla \cdot} \underbrace{\mathbb{V}_2 = Q0_{DG}}_{\text{Constant, Discontinuous}}$$



## Compatible FE spaces

$$\underbrace{\mathbb{V}_0 = Q_2}_{\text{Biquadratic Continuous}} \xrightarrow{\nabla^\perp} \underbrace{\mathbb{V}_1 = RT_1}_{\text{Bilinear/Biquadratic, Cont. normals}} \xrightarrow{\nabla \cdot} \underbrace{\mathbb{V}_2 = Q_1_{DG}}_{\text{Bilinear, Discontinuous}}$$



## Helmholtz decomposition

### Helmholtz decomposition

For a (here, boundaryless) domain  $\Omega$ , any  $\mathbf{u}^\delta \in \mathbb{V}_1$  can be uniquely written as

$$\mathbf{u}^\delta = \nabla^\perp \psi^\delta + \mathbf{h}^\delta + \tilde{\nabla} \phi^\delta,$$

with  $\psi^\delta \in \mathbb{V}_0$ ,  $\mathbf{h}^\delta \in \mathfrak{h}_1$ ,  $\phi^\delta \in \mathbb{V}_2$ ,

$$\mathfrak{h}_1 = \{\mathbf{h}^\delta \in \mathbb{V}_1 : \nabla \cdot \mathbf{h}^\delta = \tilde{\nabla}^\perp \cdot \mathbf{h}^\delta = 0\},$$

$$\langle \mathbf{w}^\delta, \tilde{\nabla} \phi^\delta \rangle = -\langle \nabla \cdot \mathbf{w}^\delta, \phi^\delta \rangle, \quad \forall \mathbf{w}^\delta \in \mathbb{V}_1,$$

$$\langle \gamma^\delta, \tilde{\nabla}^\perp \cdot \mathbf{u}^\delta \rangle = -\langle \nabla^\perp \gamma^\delta, \mathbf{u}^\delta \rangle, \quad \forall \gamma^\delta \in \mathbb{V}_0.$$



## Linear, rotating shallow water equations ( $f$ plane)

$$\mathbf{u}_t + \underbrace{f\mathbf{u}^\perp}_{\text{Coriolis}} + \underbrace{g\nabla h}_{\text{Pressure gradient}} = 0,$$

$$h_t + \underbrace{H_0\nabla \cdot \mathbf{u}}_{\text{Mass flux}} = 0.$$

Mixed finite element discretisation: seek  $\mathbf{u}^\delta \in \mathbb{V}_1$ ,  $h^\delta \in \mathbb{V}_2$  s.t.

$$\langle \mathbf{w}^\delta, \mathbf{u}_t^\delta \rangle + f \langle \mathbf{w}^\delta, (\mathbf{u}^\delta)^\perp \rangle - \langle \nabla \cdot \mathbf{w}^\delta, gh^\delta \rangle = 0, \quad \forall \mathbf{w}^\delta \in \mathbb{V}_1,$$

$$\langle \gamma^\delta, h_t^\delta \rangle + \langle \gamma^\delta, H_0 \nabla \cdot \mathbf{u}^\delta \rangle = 0, \quad \forall \gamma^\delta \in \mathbb{V}_2.$$

For weather forecasting applications, require:

- ▶ Inf-sup condition for pressure gradient term (classical)
- ▶ Geostrophic balance condition (steady states divergence-free).
- ▶ No spurious inertial oscillations



Proposition (Geostrophic balance condition, **CJC and Shipton** (2012))

*For all divergence-free  $\mathbf{u}^\delta$ , there exists  $h^\delta \in \mathbb{V}_2$  such that  $(\mathbf{u}^\delta, h^\delta)$  is a steady state solution of the linear  $f$ -plane equations.*

Proof.

Take  $\psi^\delta \in \mathbb{V}_0$  such that  $\nabla^\perp \psi^\delta = \mathbf{u}^\delta$ , and define  $h^\delta$  by  $\langle \gamma^\delta, f\psi^\delta \rangle = \langle \gamma^\delta, gh^\delta \rangle$ ,  $\forall \gamma^\delta \in \mathbb{V}_2$ . Then,

$$\begin{aligned}\langle \mathbf{w}^\delta, \mathbf{u}_t^\delta \rangle &= -\langle \mathbf{w}^\delta, f(\mathbf{u}^\delta)^\perp \rangle + \langle \nabla \cdot \mathbf{w}^\delta, gh^\delta \rangle, \\ &= \langle \mathbf{w}^\delta, f\nabla\psi^\delta \rangle + \langle \nabla \cdot \mathbf{w}^\delta, gh^\delta \rangle, \\ &= -\langle \nabla \cdot \mathbf{w}^\delta, f\psi^\delta \rangle + \langle \nabla \cdot \mathbf{w}^\delta, gh^\delta \rangle = 0, \quad \forall \mathbf{w}^\delta \in \mathbb{V}_1.\end{aligned}$$

□



## Inertial oscillations

$$\mathbf{u}_t + \underbrace{f\mathbf{u}^\perp}_{\text{Coriolis}} + \underbrace{g\nabla h}_{\text{Pressure gradient}} = 0,$$
$$h_t + \underbrace{H_0\nabla \cdot \mathbf{u}}_{\text{Mass flux}} = 0.$$

Absence of spurious inertial oscillations follows from having harmonic functions of correct dimension. Natale, Shipton and Cotter (2016).



## Nonlinear shallow water equations

Advective form:

$$\begin{aligned}\mathbf{u}_t + (\mathbf{u} \cdot \nabla) \mathbf{u} + g \nabla D &= 0, \\ D_t + \nabla \cdot (\mathbf{u} D) &= 0.\end{aligned}$$

Vector-invariant form:

$$\begin{aligned}\mathbf{u}_t + q D \mathbf{u}^\perp + \nabla \left( g D + \frac{1}{2} |\mathbf{u}|^2 \right) &= 0, \quad D_t + \nabla \cdot (\mathbf{u} D) = 0, \\ \text{where } q &= \frac{\nabla^\perp \cdot \mathbf{u} + f}{D}, \\ \implies q_t + \mathbf{u} \cdot \nabla q = 0 &\implies \frac{\partial}{\partial t} \int_\Omega q^\alpha D \, dx = 0 \quad \forall \alpha.\end{aligned}$$



## Nonlinear shallow water equations

$$\mathbf{u}_t + qD\mathbf{u}^\perp + \nabla \left( gD + \frac{1}{2}|\mathbf{u}|^2 \right) = 0, \quad D_t + \nabla \cdot (\mathbf{u}D) = 0,$$

$$\text{where } q = \frac{\nabla^\perp \cdot \mathbf{u} + f}{D}.$$

Discretisation:  $\mathbf{u} \in \mathbb{V}_1$ ,  $D \in \mathbb{V}_2$ , and define  $\mathbf{F} \in \mathbb{V}_1$ ,  $q \in \mathbb{V}_0$  with

$$\langle \mathbf{w}, \mathbf{F} \rangle - \langle \mathbf{w}, \mathbf{u}D \rangle = 0, \quad \forall \mathbf{w} \in \mathbb{V}_1,$$

$$\langle \gamma, qD \rangle - \langle -\nabla^\perp \gamma, \mathbf{u} \rangle - \langle \gamma, f \rangle = 0, \quad \forall \gamma \in \mathbb{V}_0,$$

$$\langle \mathbf{w}, \mathbf{u}_t \rangle + \langle \mathbf{w}, q\mathbf{F}^\perp \rangle - \langle \nabla \cdot \mathbf{w}, gD + \frac{1}{2}|\mathbf{u}|^2 \rangle = 0, \quad \forall \mathbf{w} \in \mathbb{V}_1,$$

$$\langle \phi, D_t + \nabla \cdot \mathbf{F} \rangle = 0, \quad \forall \phi \in \mathbb{V}_2.$$

$D$  equation is satisfied pointwise!



(Almost) Poisson structure

$$\dot{F} + \{F, H\} = 0,$$

with

$$\begin{aligned} \{F, G\} &= \int_{\Omega} \frac{\delta F}{\delta \mathbf{u}} \cdot \frac{\delta G}{\delta \mathbf{u}} q \, dx \\ &\quad + \int_{\Omega} \nabla \cdot \frac{\delta F}{\delta \mathbf{u}} \frac{\delta G}{\delta D} \, dx - \int_{\Omega} \nabla \cdot \frac{\delta G}{\delta \mathbf{u}} \frac{\delta F}{\delta D} \, dx, \\ H &= \frac{1}{2} \int_{\Omega} D \|\mathbf{u}\|^2 + gD^2 \, dx. \end{aligned}$$

McRae and CJC (2014)



## Energy conservation

$$\begin{aligned} E &= \int \frac{1}{2} D |\mathbf{u}|^2 + \frac{1}{2} g D^2 dx, \\ \dot{E} &= \left\langle \frac{1}{2} |\mathbf{u}|^2 + gD, D_t \right\rangle + \underbrace{\langle D\mathbf{u}, \mathbf{u}_t \rangle}_{=\langle \mathbf{F}, \mathbf{u}_t \rangle}, \\ &= \left\langle \frac{1}{2} |\mathbf{u}|^2 + gD, -\nabla \cdot \mathbf{F} \right\rangle \\ &\quad + \langle \mathbf{F}, -q\mathbf{F}^\perp \rangle + \langle \nabla \cdot \mathbf{F}, \frac{1}{2} |\mathbf{u}|^2 + gD \rangle = 0. \end{aligned}$$

Or from antisymmetry of the bracket.



## Enstrophy conservation

$$\begin{aligned}Z &= \int Dq^2 dx, \\ \dot{Z} &= -\langle \dot{D}, q^2 \rangle + 2\langle q, (qD)_t \rangle, \\ &= -\langle \dot{D}, q^2 \rangle - 2\langle \nabla^\perp q, \mathbf{u}_t \rangle, \\ &= \langle \nabla \cdot \mathbf{F}, q^2 \rangle + 2\langle \nabla^\perp q, q\mathbf{F}^\perp \rangle \\ &\quad - 2\underbrace{\langle \nabla \cdot \nabla^\perp q, q\mathbf{F}^\perp \rangle}_{=0}, \\ &= -\langle \mathbf{F}, \nabla q^2 \rangle + \langle \nabla q^2, \mathbf{F} \rangle = 0.\end{aligned}$$

Or by showing  $Z$  is a Casimir of the bracket.



## Implied PV conservation

$$\langle \mathbf{w}, \mathbf{u}_t \rangle + \langle \mathbf{w}, q\mathbf{F}^\perp \rangle - \langle \nabla \cdot \mathbf{w}, gD + \frac{1}{2}|\mathbf{u}|^2 \rangle = 0, \quad \forall \mathbf{w} \in \mathbb{V}_1.$$

For  $\gamma \in \mathbb{V}_0$ , take  $\mathbf{w} = -\nabla^\perp \gamma$ ,

$$\langle -\nabla^\perp \gamma, \mathbf{u}_t \rangle - \langle \nabla \gamma, q\mathbf{F} \rangle = 0, \quad \forall \gamma \in \mathbb{V}_0.$$

Recall definition of  $q$ :

$$\langle \gamma, qD \rangle = \langle -\nabla^\perp \gamma, \mathbf{u} \rangle + \langle \gamma, f \rangle, \quad \forall \gamma \in \mathbb{V}_0.$$

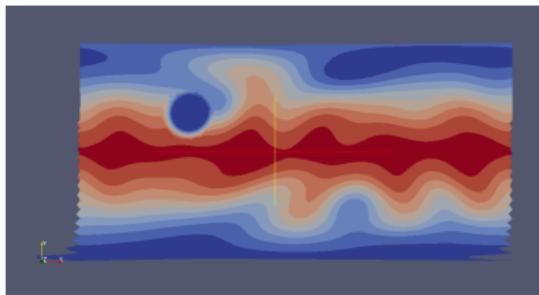
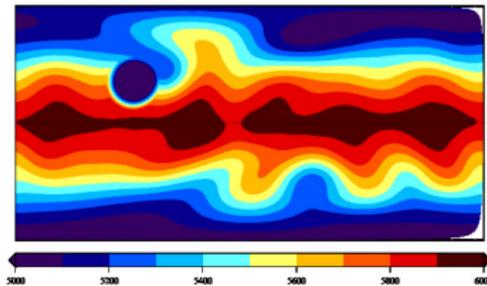
Hence we get the implied equation for diagnostic  $q$ ,

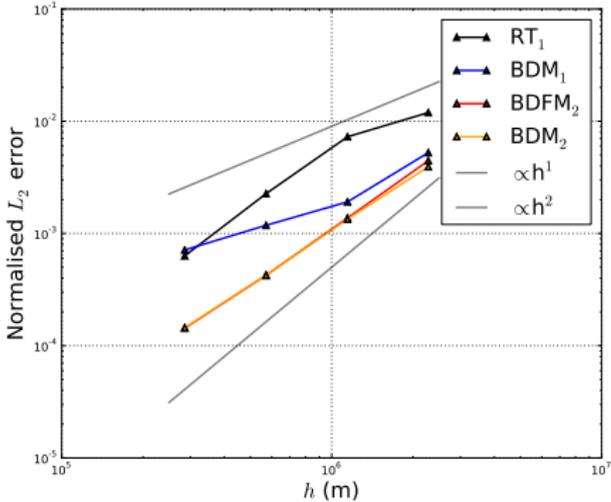
$$\begin{aligned} \langle \gamma, (qD)_t \rangle - \langle \nabla \gamma, q\mathbf{F} \rangle &= 0, \quad \forall \gamma \in \mathbb{V}_0, \\ \text{i.e. } \langle \gamma, (qD)_t + \nabla \cdot (q\mathbf{F}) \rangle &= 0, \quad \forall \gamma \in \mathbb{V}_0. \end{aligned}$$



## Testcases

Mountain test case (Grid 5, 46080 DOFs).





## Extensions for nonlinear SWE

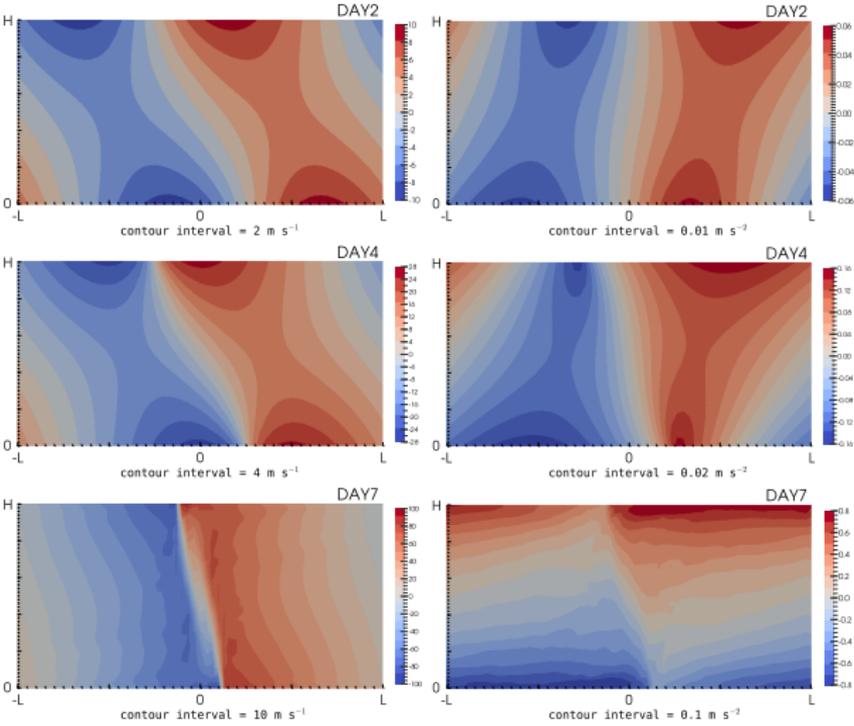
- ▶ Variational discretisation from Hamilton's principle (incompressible): Natale and CJC (2014)
- ▶ Higher-order upwinding with consistent PV transport: CJC, Gibson and Shipton (2018)
- ▶ Energy-entropy conservation with boundaries: Bauer and CJC (2018)
- ▶ Mimetic spectral elements: Lee, Palha and Gerritsma (2018)
- ▶ Energy-conserving upwinding: Wimmer, CJC and Bauer (2019)
- ▶ Spline-based finite element spaces: Eldred, Dubos and Kritsikis (2019)



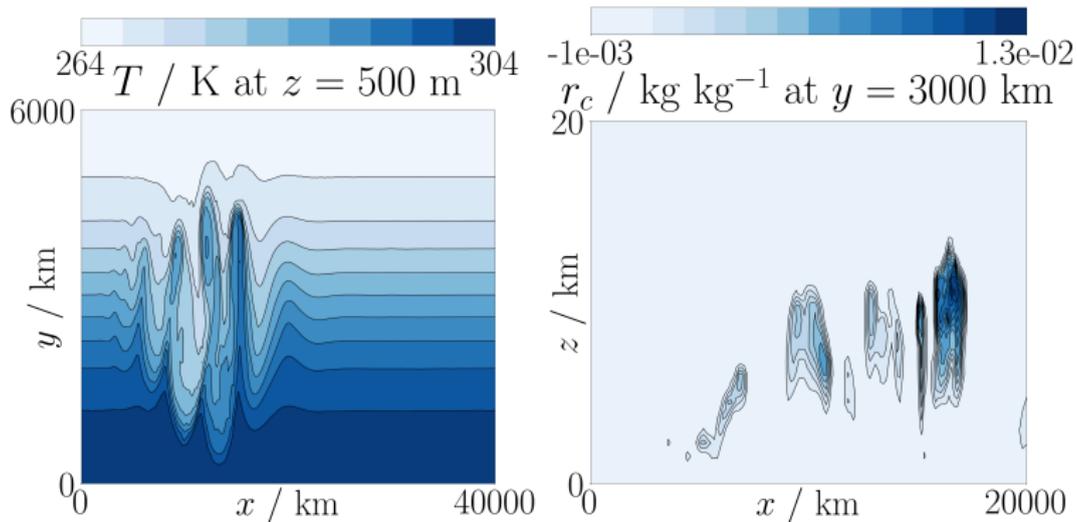
## Extensions to 3D (and vertical slice) equations

- ▶ Frontogenesis test cases: Yamazaki et al (2017)
- ▶ Tensor product spaces including for temperature: Natale, Shipton and Cotter (2016), Melvin et al (2018)
- ▶ Lowest order spaces: Bendall, Cotter and Shipton (2019), Melvin et al (2019)
- ▶ Firedrake implementation: Gibson et al (2019a)
- ▶ Hybridised solvers for 3D equations: Gibson et al (2019b)
- ▶ Moisture: Bendall et al (2019)

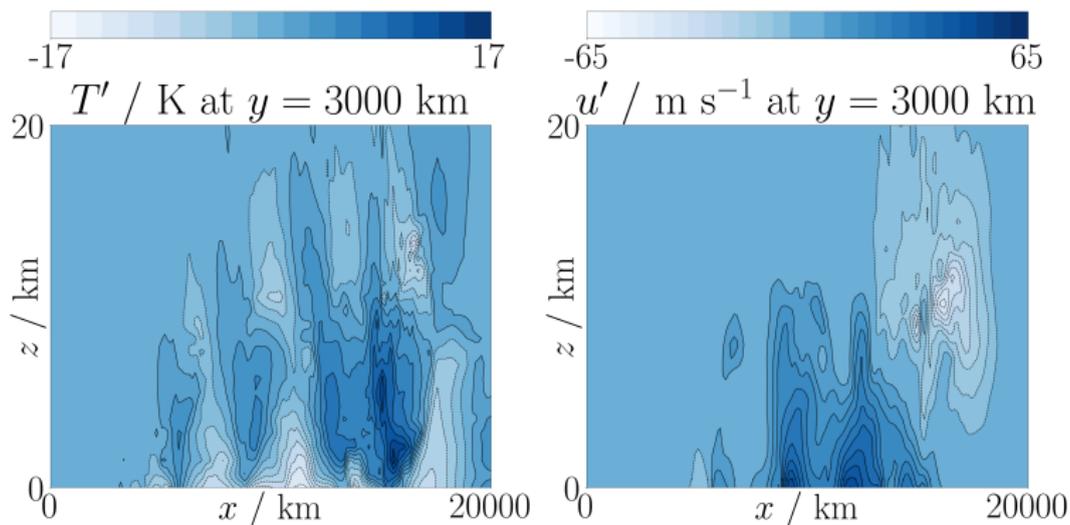




## Moist baroclinic wave



## Moist baroclinic wave



## Summary

- ▶ Discrete de Rham complex gives Helmholtz decomposition that leads to correct coupling between slow and fast waves in linearised system
- ▶ Energy-entropy conservation obtained from combining compatible finite element spaces and almost Poisson structure.
- ▶ Extensions are innovating structure-preserving methods as well as practical simulations



## Vertical discretisation

Given 2D finite element spaces  $(U_0 \xrightarrow{\nabla^\perp} U_1 \xrightarrow{\nabla \cdot} U_2)$  and 1D finite element spaces  $(V_0 \xrightarrow{\partial_x} V_1)$ , we can generate a product in three dimensions:

$$W_0 \xrightarrow{\nabla} W_1 \xrightarrow{\nabla \times} W_2 \xrightarrow{\nabla \cdot} W_3,$$

where

$$W_0 := U_0 \otimes V_0,$$

$$W_1 := \text{HCurl}(U_0 \otimes V_1) \oplus \text{HCurl}(U_1 \otimes V_0),$$

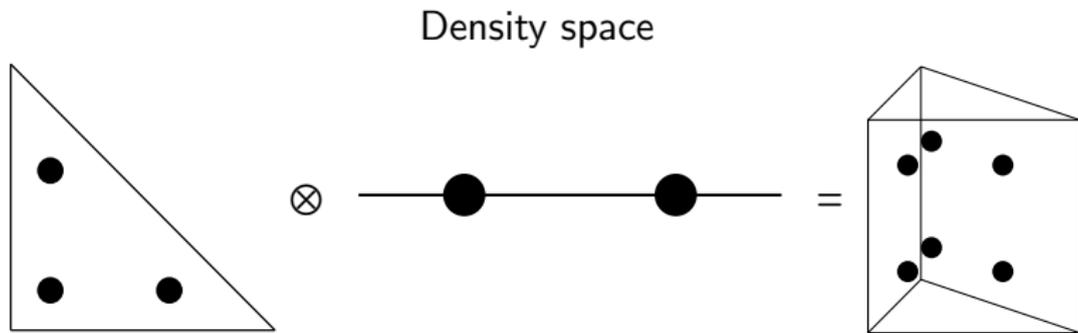
$$W_2 := \text{HDiv}(U_1 \otimes V_1) \oplus \text{HDiv}(U_2 \otimes V_0),$$

$$W_3 := U_2 \otimes V_1,$$

with  $W_0 \subset H^1$ ,  $W_1 \subset H(\text{curl})$ ,  $W_2 \subset H(\text{div})$ ,  $W_3 \subset L^2$

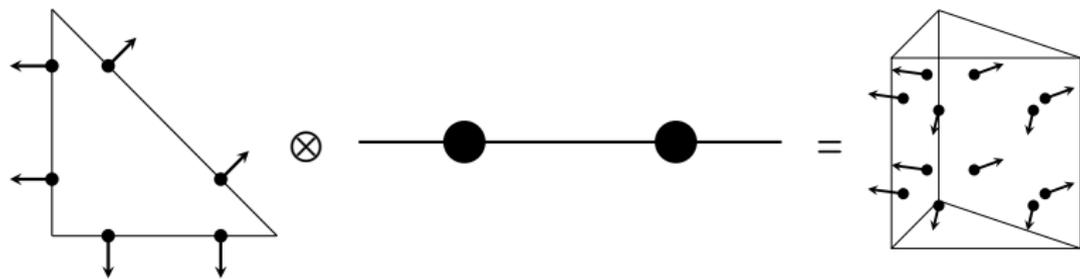


## 3D spaces



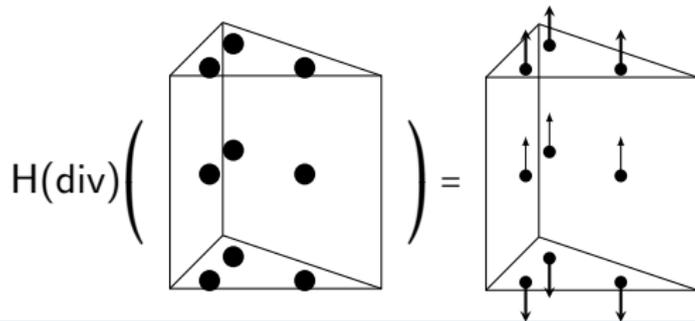
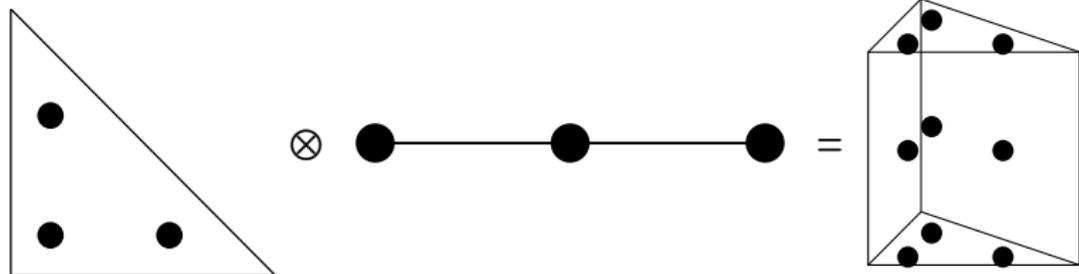
## 3D spaces

Horizontal part of velocity space

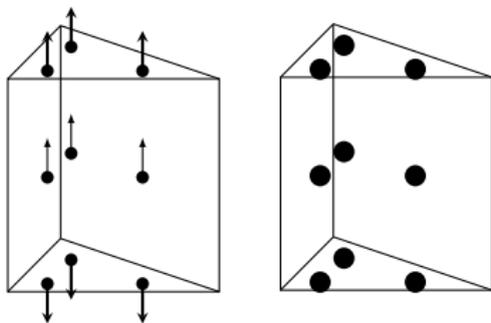


## 3D spaces

Vertical part of velocity space



## Where to store temperature?

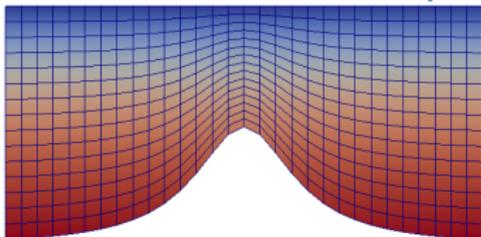


### Charney-Phillips for FEM

We use the same node locations for temperature as the vertical part of velocity.



## No spurious hydrostatic modes



$$0 = -\theta \frac{\partial \Pi}{\partial z} - g \text{ becomes}$$
$$\int_{\Omega} \nabla \cdot (\theta \mathbf{w}) \Pi \, dx + \int_{\Omega} \mathbf{w} \cdot \hat{\mathbf{z}} g \, dx = 0, \quad \forall \mathbf{w} \in \mathbb{W}_2^v,$$

with  $\Pi \in \mathbb{W}_3$ ,  $\theta \in \mathbb{W}_2^{\theta}$ .

### Proposition (Hydrostatic modes, Natale and CJC (2016))

*With no slip boundary conditions, and a columnar mesh, there is a one-to-one mapping between  $\theta$  and  $\Pi$  (up to a constant). The mapping is unique if there is a (weak) Dirichlet boundary condition for  $p$  on the top surface.*

### Proof.

By standard Brezzi mixed FEM conditions on  $\mathbb{W}_2^{\theta}$  and  $\mathbb{W}_3$ . □



## The challenge

Finite element space choice comes from linear considerations. Need good schemes for the nonlinear equations under this constraint.

Some issues:

- ▶ Stable, accurate advection term in momentum equation. ✓
- ▶ Stable, accurate advection scheme for temperature space. ✓
- ▶ Viscosity/diffusion terms. ✓
- ▶ Bounded advection for temperature space tracers. ✓
- ▶ Nonlinear pressure gradient term (for compressible). ✓
- ▶ Efficient solver for semi-implicit timestepping. ✓



## Hybridisation

Replace  $W_2$  with  $\bar{W}_2$ , which has the same basis functions but without inter-element continuity. Enforce inter-element continuity with Lagrange multipliers integrated over element edges.

Having analytically eliminated  $p$ , seek  $\mathbf{u} \in \bar{W}_2$ ,  $\Lambda \in T(W_2)$  such that:

$$\int_{\Omega} \mathbf{w} \cdot \mathbf{u} + \frac{c^2 \Delta t^2}{4} \nabla \cdot \mathbf{w} \nabla \cdot \mathbf{u} \, dx + \int_{\Gamma} [[\mathbf{w} \cdot \mathbf{n}]] \lambda \, ds = \tilde{\mathcal{R}}_{\mathbf{u}}[\mathbf{w}], \quad \forall \mathbf{w} \in \bar{W}_2$$
$$\int_{\Gamma} \mu [[\mathbf{u} \cdot \mathbf{n}]] \, ds = 0, \quad \forall \mu \in T(W_2).$$



Matrix equations:

$$\begin{aligned}\bar{H}\hat{u} + L^T\hat{\lambda} &= \bar{R}_u, \\ L\hat{u} &= 0.\end{aligned}$$

Becomes  $L\bar{H}^{-1}L^T\hat{\lambda} = \text{RHS}_\lambda$ .

```
BrokenV1 = FunctionSpace(mesh, BrokenElement(V1_elt))  
TraceV1 = FunctionSpace(mesh, TraceElement(V1_elt))
```

```
Ainv = assemble(aWavelhs, inverse=True).M.handle
```

```
tmp = Ainv.matMult(B)  
tmp = C.matMult(tmp)  
S = D.copy()  
S.axpy(-1, tmp)
```



## Nonlinear pressure gradient term

### Pressure gradient term

In  $\theta$ - $\Pi$  formulation of compressible equations, the pressure gradient term is  $\theta \nabla \Pi$ , where  $\Pi$  is a function of  $\rho$  and  $\theta$ .

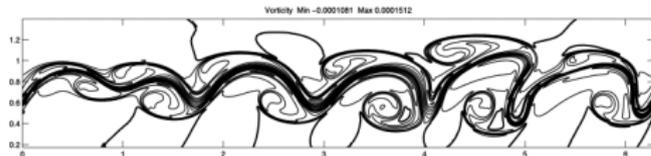
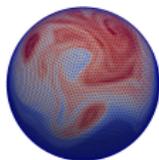
- ▶  $\theta$  is discontinuous in the horizontal.
- ▶  $\Pi$  is discontinuous (as function of  $\rho \in \mathbb{W}_3$ ).

$$\int_{\Omega} \mathbf{w} \cdot \mathbf{g} \, dx = \int_{\Omega} \nabla_h \cdot (\theta \mathbf{w}) \Pi \, dx - \int_{\partial\Omega} \mathbf{n} \cdot \mathbf{w} [[\Pi]] \{\theta\} \, dS, \quad \forall \mathbf{w} \in \mathbb{V}_2.$$

On cuboid elements, after lumping the mass matrix, this is the same as the Met Office Unified Model (ENDGAME) discretisation.



## Application to nonlinear shallow water equations

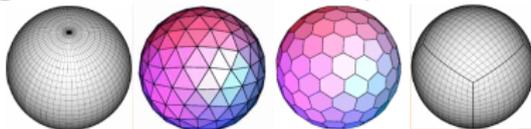


- ▶ FEniCS tools for implementation on the sphere **Rognes, Ham, CJC and McRae** GMD (2013).
- ▶ Energy-entropy conserving formulation **McRae and CJC** QJRMS (2014).
- ▶ Connections with finite element exterior calculus **CJC and Thuburn** JCP (2014).
- ▶ Dual-grid formulation with PV conservation **Thuburn and CJC** JCP (in press).



## Staggered finite difference methods

We sought a staggered FD scheme on pseudouniform grids:



What goes wrong:

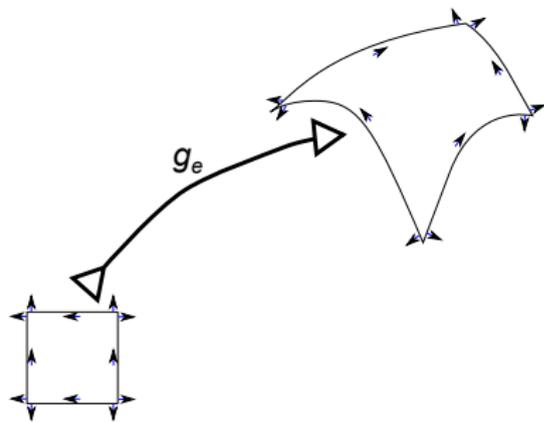
- ▶ On **triangular** grids: spurious **inertia-gravity** wave modes.
- ▶ On **quadrilateral** grids: need **nonorthogonal** grid, **loss of consistency** in Coriolis term (if steady geostrophic mode property required).
- ▶ On **dual-icosahedral** (hex/pent) grids: **loss of consistency** in Coriolis term (if steady geostrophic mode property required).

non-orthogonal: **Thuburn and CJC**. SIAM J. Sci. Comp. (2012)

loss of consistency: **Thuburn, CJC, and Dubos**. GMD (2014)



## Construction of $\mathcal{S}$



$$\mathbf{g}_e : e' \rightarrow e, \quad \mathbf{x} = \mathbf{g}_e(\mathbf{x}').$$

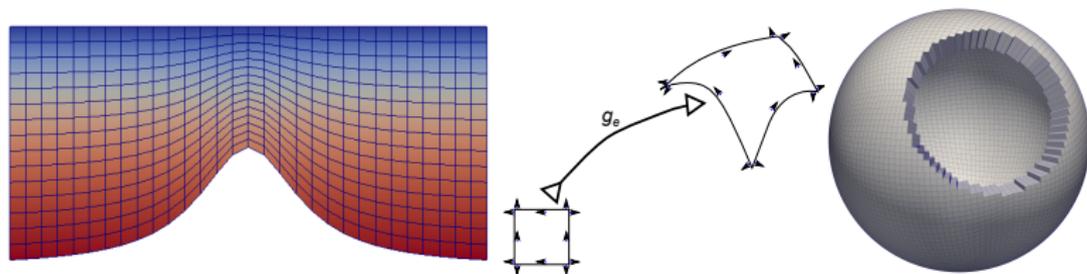
The Piola transformation  $\mathbf{u}' \mapsto \mathbf{u}$ :

$$\mathbf{u} \circ \mathbf{g}_e = \frac{1}{\det \frac{\partial \mathbf{g}_e}{\partial \mathbf{x}'}} \frac{\partial \mathbf{g}_e}{\partial \mathbf{x}'} \mathbf{u}'$$

$$\mathbf{u}' \cdot \mathbf{n}' dx' = \mathbf{g}_e^*(\mathbf{u} \cdot \mathbf{n} dx)$$



## Approximation theory



- ▶ On non-affine elements, compatible finite element spaces become non-polynomial.
- ▶ Cubed sphere quadrilateral meshes, higher-order sphere triangle meshes, topography, 3D global meshes all call for non-affine elements.

How does this impact approximation properties?



## Approximation theory

- ▶ Holst and Stern, FoCM (2012) showed that approximation order is not reduced provided that mesh is obtained from piecewise  $C^\infty$  global transformation from an affine mesh.
- ▶ The mapping  $G : \Omega \rightarrow \mathbb{R}^4$  given by

$$\mathbf{x} = (x, y, z) \mapsto G(\mathbf{x}) = \left( \frac{x}{|\mathbf{x}|}, \frac{y}{|\mathbf{x}|}, \frac{z}{|\mathbf{x}|}, |\mathbf{x}| \right),$$

defines a domain that can be meshed using affine elements.

- ▶ For (piecewise  $C^\infty$ ) terrain-following meshes,  $C$  can be composed with the global mapping to the spherical annulus.
- ▶ Similar construction works for cubed sphere.

A. Natale, Shipton and CJC (Dynamics and Statistics of the Climate System, 2016)



## Approximation theory

