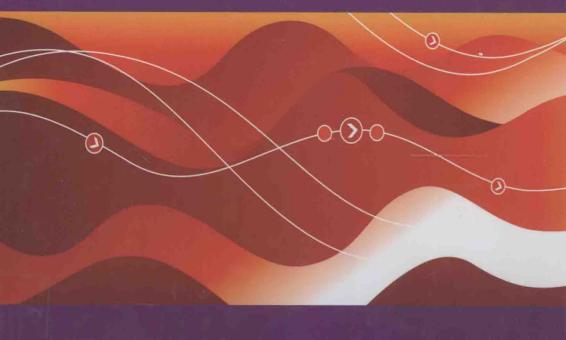
# Numerical Methods

**Edited by Jean-Michel Tanguy** 







# Environmental Hydraulics *volume 3*

## **Numerical Methods**









First published 2010 in Great Britain and the United States by ISTE Ltd and John Wiley & Sons, Inc. Adapted and updated from two volumes *Traité d'hydraulique environnementale 5 et 6* published 2009 in France by Hermes Science/Lavoisier © LAVOISIER 2009

Apart from any fair dealing for the purposes of research or private study, or criticism or review, as permitted under the Copyright, Designs and Patents Act 1988, this publication may only be reproduced, stored or transmitted, in any form or by any means, with the prior permission in writing of the publishers, or in the case of reprographic reproduction in accordance with the terms and licenses issued by the CLA. Enquiries concerning reproduction outside these terms should be sent to the publishers at the undermentioned address:

ISTE Ltd 27-37 St George's Road London SW19 4EU UK John Wiley & Sons, Inc. 111 River Street Hoboken, NJ 07030 USA

www.iste.co.uk

www.wiley.com

© ISTE Ltd 2010

The rights of Jean-Michel Tanguy to be identified as the author of this work have been asserted by him in accordance with the Copyright, Designs and Patents Act 1988.

#### Library of Congress Cataloging-in-Publication Data

Traité d'hydraulique environnementale. English.

Environmental hydraulics / edited by Jean-Michel Tanguy.

v. cm.

Includes index.

Contents: v. 1. Physical processes and measurement devices -- v. 2. Mathematical models -- v. 3. Numerical methods -- v. 4. Practical applications in engineering -- v. 5. Modeling software. ISBN 978-1-84821-152-0 (set) -- ISBN 978-1-84821-153-7 (v. 1) -- ISBN 978-1-84821-154-4 (v. 2) -- ISBN 978-1-84821-155-1 (v. 3) -- ISBN 978-1-84821-156-8 (v. 4) -- ISBN 978-1-84821-157-5 (v. 5)

1. Environmental hydraulics. I. Tanguy, Jean-Michel, 1951- II. Title.

TC163.5.T6913 2010

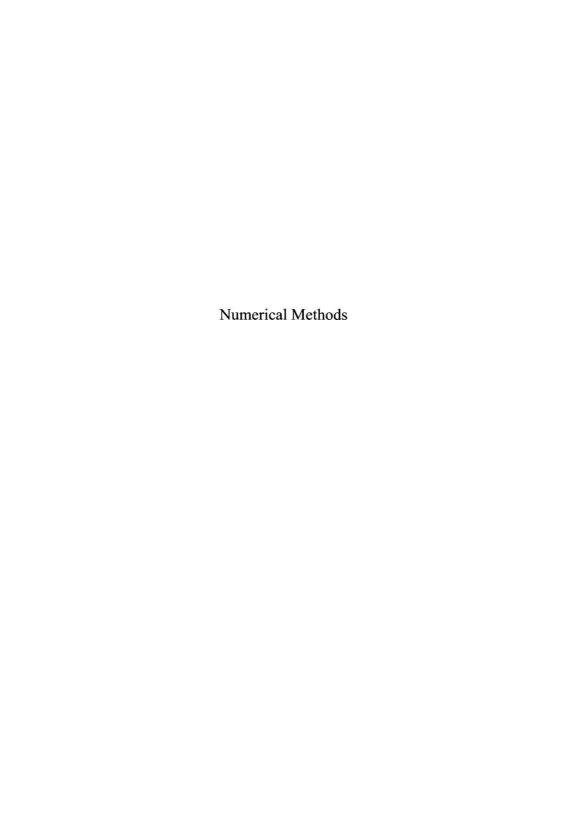
627--dc22

2010019879

British Library Cataloguing-in-Publication Data A CIP record for this book is available from the British Library ISBN 978-1-84821-152-0 (Set of 5 volumes) ISBN 978-1-84821-155-1 (Volume 3)

Printed and bound in Great Britain by CPI Antony Rowe, Chippenham and Eastbourne.





#### Introduction

This environmental hydraulics treatise is made up of five volumes: Volume 1 describes the main physical processes and the physical domains where they can be observed and measured.

Volume 2 is dedicated to mathematical modeling in hydraulics and fluvial hydraulics.

In Volume 3, Chapters 1 to 7 constitute an introduction to numerical modeling, and more particularly on finite difference and finite element discretization. It in no way claims to constitute a treatise on the subject, but simply offers an overview of the discretization methods used in the domains covered by this work, which range from meteorology to shore morphodynamics. Chapters 8 to 13 deal with the finite volume discretization method, the spectral approach, numerical schemes and resolution methods.

Lastly, Volume 4 dealing with application examples completes Volume 3, along with a final volume (Volume 5) on operational software.

This volume is made up of three parts and comprises 13 chapters:

Part 1: general considerations concerning numerical tools;

Part 2: discretization methods;

Part 3: introduction to data assimilation.

Set out below is a brief summary of each chapter.

Introduction written by Jean-Michel TANGUY.

#### Part 1: General considerations concerning numerical tools

We will introduce a number of general concepts regarding models used in engineering and in the operational-forecast domain and detail the ways of constructing numerical models based on mathematical models.

#### Chapter outline

Part title	Chapter no.	Chapter title	Problematic issue
General Considerations Concerning Numerical Tools	1	Feedback on the Notion of a Model and the Need for Calibration	Placing perspective on the notion of a numerical model in the context of the study of physical phenomena.  Importance of calibration
	2	Engineering Model and Real- Time Model	Transposing a model used in engineering into an operational forecast context requires significant computer-science and pairing work to be performed
	3	From Mathematical Model to Numerical Model	Switching from a mathematical model to a numerical model requires approximations to be performed; discretization methods suitable for the types of equations considered and suitable numerical schemes need to be used

#### What are the domain's perspectives?

- Operational forecast services such as the national meteorological services and flood forecasting services use real-time simulation tools based on numerical tools. These tools need to be reliable, must not diverge and must be constantly recalibrated with respect to the reality in the field, allowing civil security services and the general public to be warned of the imminence of a significant unforeseen event. Indeed, society's requirements are evolving towards a strong demand to be given preventative information as to risks, for there to be greater risk-anticipation and to be kept out of danger: we can cite as an example the mandatory preventive evacuation of the population of New Orleans when hurricane Gustav arrived in early September 2008, following the catastrophic events of Katrina in late August 2005.
- Significant progress has been made in recent years with respect to numerical modeling, underpinned by developments in computer science. This has enabled complex geometries for very fine-scale studies to be taken into account. Choosing

appropriate discretization methods and efficient schemes is a major challenge in engineering today. The decision makers of today are demanding increasingly higher standards with regard to technical choices and the use of tried and tested simulation tools, and only the most effective tools will last.

#### Part two: Discretization methods

We will present the different numerical methods used within the domains covered by this book. Unlike a number of works dealing with these problems, we have opted not to remain focused on conceptual considerations, but to offer the reader a means of understanding the fundamentals of each method and their implementation. In particular, we explain the processing of boundary conditions, which are often overlooked. This lends something of a computational aspect to our presentations, but our aim is to provide the readers with the key principles, enabling them to follow the developments step by step.

#### Chapter outline

Part title	No.	Section title	Problematic issue
Discretization Methods	4	Problematic Issues Encountered	Highlighting of several difficulties relative to the behavior of computing codes to demonstrate the importance of having efficient numerical schemes
	5	General Presentation of Numerical Methods	Placing perspective on the main existing numerical methods
	6	Finite Differences	Succinct presentation of the method, illustrated using the equation for the diffusion of a pollutant
	7	Introduction to the Finite Element Method	Detailed presentation of the method, illustrated using the equation for swell propagation
	8	Presentation of the Finite Volume Method	Detailed presentation of the method, illustrated using the equation for the development of a water table
	9	Spectral methods in Meteorology	This method is widely used in meteorological computing codes
	10	Numerical-Scheme Study	Each discretization method requires a numerical scheme to be chosen, which must be studied to specify the behavior of the final model.
	11	Resolution Methods	A brief list of the resolution methods

#### What are the domain's perspectives?

- The recent developments of numerical methods are mainly led by industrial applications. All of these methods, each with different origins, ultimately translate into the resolution of matrix systems. There are numerous links between them, and current research appears to be oriented towards methods, such as discontinuous finite element methods, which present a combination of the advantages of each of them.
- As we have mentioned on a number of occasions in the course of this book, the numerical tools of tomorrow will need to be equipped with high-level processing functionalities to offer the user the possibility of performing a reverse action at any instant on the resolution cycle.

#### Part three: Introduction to data assimilation

This part presents the data assimilations methods that are most commonly used by forecast services.

The concepts on which these methods are based can appear somewhat abstruse, all the more so as the mathematical formulation is far from simple, but they represent powerful tools that are indispensable to forecasters to enable their models to adjust to the reality in the field.

We can expect these tools to undergo significant development in the coming years.

#### Chapter outline

Part title	Chapter no.	Chapter title	Problematic issue
Introduction to Data Assimilation	12	Data Assimilation	General presentation of the various applications of the method: meteorology, hydrology and hydraulics
	13	Data Assimilation Methodology	Detailed presentation of the different numerical methods used within the domains covered by this book

#### What are the domain's perspectives?

- Data assimilation is a method undergoing rapid expansion within our field of application. It is increasingly applied within the framework of computing-code calibration and problematic issues encountered in real time. Meteorology was one of the first disciplines to use these methods owing to the large quantity of measurements and observations resulting from work in the field. It has arrived at a level of maturity that means it can now serve as a reference to other disciplines such as hydrology and hydraulics.
- These methods will also be used to install measurement systems that are to be increasingly adapted to simulation models. In hydrology, for example, staff gauge stations were installed in areas presenting high stakes, without the entirety of the forecast chain being taken into account. The installation of new models will be accompanied by an approach aimed at optimizing the measurement systems to be assimilated. Likewise, it will be possible for gauging in rivers, very dangerous in the event of a flood, to be considered in relation to hydrodynamic-model usage in order to be able to optimize their installation and enable measurements at maximum reservoir level to be taken in less exposed locations.

### Table of Contents

2.2. Weather forecasting at Météo France 2.2.1. Objective analysis 2.2.2. Expertise – publication (output of results) 2.3. Flood forecasting 2.4. Characteristics of real-time models 2.5. Environment of real-time platforms 2.6. Interpretation of hydrological forecasting by those responsible for civil protection 2.7. Conclusion	Introduction	X111
Calibration Denis DARTUS  1.1. "Static" and "dynamic" calibrations of a model 1.1.1. Static calibration 1.1.1.1. Static calibration methods 1.1.1.2. Role of static calibration 1.1.1.3. Problems associated with static calibration 1.2. "Dynamic" calibration of a model or data assimilation 1.3. Bibliography  Chapter 2. Engineering Model and Real-Time Model Jean-Michel TANGUY  2.1. Categories of modeling tools 2.2. Weather forecasting at Météo France 2.2.1. Objective analysis 2.2.2. Expertise – publication (output of results) 2.3. Flood forecasting 2.4. Characteristics of real-time models 2.5. Environment of real-time platforms 2.6. Interpretation of hydrological forecasting by those responsible for civil protection 2.7. Conclusion	Part 1. General Considerations Concerning Numerical Tools	1
1.1.1. Static calibration 1.1.1.1. Static calibration methods 1.1.1.2. Role of static calibration 1.1.1.3. Problems associated with static calibration 1.2. "Dynamic" calibration of a model or data assimilation 1.3. Bibliography  Chapter 2. Engineering Model and Real-Time Model  Jean-Michel TANGUY  2.1. Categories of modeling tools 2.2. Weather forecasting at Météo France 2.2.1. Objective analysis 2.2.2. Expertise – publication (output of results) 2.3. Flood forecasting 2.4. Characteristics of real-time models 2.5. Environment of real-time platforms 2.6. Interpretation of hydrological forecasting by those responsible for civil protection 2.7. Conclusion	Calibration	3
Jean-Michel TANGUY  2.1. Categories of modeling tools 2.2. Weather forecasting at Météo France 2.2.1. Objective analysis 2.2.2. Expertise – publication (output of results) 2.3. Flood forecasting 2.4. Characteristics of real-time models 2.5. Environment of real-time platforms 2.6. Interpretation of hydrological forecasting by those responsible for civil protection 2.7. Conclusion	1.1.1. Static calibration	6 6 8 9 10 10
2.2. Weather forecasting at Météo France 2.2.1. Objective analysis 2.2.2. Expertise – publication (output of results) 2.3. Flood forecasting 2.4. Characteristics of real-time models 2.5. Environment of real-time platforms 2.6. Interpretation of hydrological forecasting by those responsible for civil protection 2.7. Conclusion		11
2.7. Conclusion	2.2.1. Objective analysis  2.2.2. Expertise – publication (output of results)  2.3. Flood forecasting  2.4. Characteristics of real-time models  2.5. Environment of real-time platforms  2.6. Interpretation of hydrological forecasting by those responsible	11 12 14 16 18 23 25
	2.7. Conclusion	29 30

#### vi Environmental Hydraulics 3

Chapter 3. From Mathematical Model to Numerical Model Jean-Michel TANGUY	31
3.1. Classification of the systems of differential equations	32
3.2. 3D, 2D, 1D systems	33
3.2.1. Reduction in the number of dimensions of the problem	33
3.2.1.1. Two-dimensional horizontal model (2DH model)	34
3.2.1.2. Two-dimensional vertical model (2DV model)	36
3.2.1.3. One-dimensional (longitudinal) model (1D model)	37
3.2.2. Removal of terms from the equations	39
3.3. Discrete systems and continuous systems	40
3.4. Equilibrium and propagation problems	41
3.4.1. Permanent (equilibrium) or boundary value problems	41
3.4.2. Propagation or transitory problems	42
3.5. Linear and non-linear systems	43
3.5.1. Systems of first- and second-order partial differential equations	45
3.5.1.1. Introduction to the notion of characteristic	45
3.5.2. Second-order hyperbolic, parabolic and elliptic equations	46
3.5.2.1. Hyperbolic problems	48
3.5.2.2. Parabolic problems	50
3.5.2.3. Elliptic problems	51
3.5.3. Applications of the characteristics method	52
3.5.3.1. Additions complementing the method	52
3.5.3.2. Super-critical and sub-critical flows with	
Saint-Venant's equation	52
3.5.3.3. Numerical impacts with the non-linear convection	
equation	55
3.5.3.4. Summary table of the equation types	56
3.6. Conclusion	57
3.7. Bibliography	57
PART 2. DISCRETIZATION METHODS	59
Chapter 4. Problematic Issues Encountered	61
Marie-Madeleine MAUBOURGUET	-
4.1. Examples of unstable problems	62
4.1.1. Pure diffusion equation	62
4.1.2. Saint-Venant 2DH equation	63
4.2. Loss of material	63
4.2.1. Navier-Stokes equations	63
4.2.2. Saint-Venant 2DH equation	65
4.3. Unsuitable scheme	66
4.3.1. Diffusive scheme	67
4.4. Bibliography	69

Chapter 5. General Presentation of Numerical Methods	71
5.2. Finite difference method 5.2.1. Principles of the method 5.2.2. Essential properties 5.2.3. Extensions 5.3. Finite volume method 5.3.1. Introduction 5.3.2. Principles of the method 5.4. Finite element method 5.4.1. Principles of the method 5.4.2. Essential properties 5.4.3. Evolution problems 5.4.4. Discontinuous finite elements 5.5. Comparison of the different methods on a convection/diffusion problem	71 72 72 74 75 77 77 77 78 79 82 86 88
Chapter 6. Finite Differences	95
6.2. Discretization of initial and boundary conditions	95 02 03 05 07
Chapter 7. Introduction to the Finite Element Method	.09
7.2. Method of approximation by finite elements17.2.1. Definitions17.2.2. Rule for partitioning the domain into elements17.3. Geometric transformation17.3.1. Notion of a reference element in one dimension17.3.2. Expression using overall coordinates17.3.3. Expression using local coordinates of the element17.3.4. Expression using local "reference" coordinates17.3.5. 2D approach on a three-node triangular element17.3.6. General approach17.4. Transformation of derivation and integration operators17.4.1. Transformation of derivation operators1	09 11 12 14 14 15 15 15 18 19 21 21 23

#### viii Environmental Hydraulics 3

7.4.3. Transformation of an integral	12:
7.5. Geometric definition of the elements	12:
7.6. Method of weighted residuals	128
7.7. Transformation of integral forms	130
7.7.1. Integration by parts	130
7.7.2. Weak integral form	13
7.8. Matrix presentation of the finite element method	133
7.8.1. Finite element method	133
7.8.2. Discretized elementary integral forms of $W^e$	13
7.8.2.1. Matrix expression of $W^e$	13
7.8.2.2. Case of a non-linear operator $L$	140
7.9. Integral form of $W^e$ on the reference element	140
7.9.1. Transformation of derivations	140
7.9.2. Transformation of the integration domain	14
7.9.3. A few conventional forms of $W^e$ and elementary	
matrices	14
7.9.4. Assembly of the discretized overall form $W$	144
7.9.4.1. Overall and elementary variables	14:
7.9.4.2. Elementary $\{u_n\}$ and overall $\{U_n\}$ vectors	14:
7.10. Introduction of the Dirichlet-type boundary conditions	148
7.10.1. Dominant diagonal term method	148
7.10.2. Unit term on the diagonal method	149
7.10.3. Equation removal method	150
7.11. Summary: implementation of the finite element method	15
7.12. Application example: wave propagation	15
7.12.1. Berkhoff equations	152
7.12.2. Boundary conditions	153
7.12.3. Integral formulation	15:
7.13. Bibliography	158
	150
Chapter 8. Presentation of the Finite Volume Method	16
Alexandre ERN and Serge PIPERNO, section 8.6 written by Dominique THIÉRY	
8.1. 1D conservation equations	162
8.1.1. 1D scalar conservation laws	163
8.1.2. Systems of 1D conservation laws	163
8.2. Classical, weak and entropic solutions	170
8.2.1. Introduction	170
8.2.2. Weak solutions of the conservation equation	170
8.2.3. Entropy conditions, entropic solutions	172
8.3. Numerical solution of a conservation law	175
8.3.1. Finite volume method	175
8.3.2. Godunov method	173
8.3.3. Examples of Godunov methods	
6.3.3. Examples of Godunov methods	180

ix

#### x Environmental Hydraulics 3

7.5. The spectrum method on the spinore in the spin	210
7,5,11, 1116to114m omen.Bromm	216
J.S.Z. The busis of buriary spirotters and the spirotters and the spirotters are spirotters and the spirotters are spirotters and the spirotters are spirotters.	216
Sibilitioperines of the spinorion income	218
9.3.4. Expansion of a spherical field	220
	221
	222
	223
	226
	227
eri in ause allus succiones succiones succiones del company de la compan	227
	228
	230
	231
1 6	231
	232
	232
9.3. Bioliography	232
Chapter 10. Numerical-Scheme Study	235
ean-Michel TANGUY	
10.1. Reminder of the notion of the numerical scheme	235
	236
	236
	237
	238
	240
	240
	241
	242
	243
	244
10.4.2.2. Applications on the one-dimensional convection	245
	245
10.4.2.3. Comment regarding the CFL (Courant, Friedrich	250
• • • • • • • • • • • • • • • • • • • •	250
	251
the second process of	252 253
10.4.2.7. Lax-Wendroff scheme (2nd order)	255
	255
	255 256
10.4.2.10. Wattix illetilod	258

10.4.3. Convergence  10.4.4. Example: study of a numerical scheme applied to a PDE  10.4.4.1. Summary table of the properties of the schemes studied  10.5. Bibliography	260 262 262 264
Chapter 11. Resolution Methods	267
11.1. Temporal integration methods  11.2. Linearization methods for non-linear systems  11.3. Methods for solving linear systems AX = B  11.3.1. Direct methods  11.3.2. Iterative methods  11.4. Bibliography	268 270 271 271 271 272
PART 3. INTRODUCTION TO DATA ASSIMILATION	273
Chapter 12. Data Assimilation	275
12.1. Several examples of the application of data assimilation 12.1.1. Data assimilation in meteorology 12.1.2. Data assimilation in hydrology 12.1.2.1. Global sensitivity analysis 12.1.2.2. Temporal sensitivity analysis 12.1.2.3. Spatial sensitivity analysis 12.1.2.4. Identification of the Richards parameters 12.2. Data assimilation in hydraulics with the Dassflow model 12.2.1. Example of the Pearl River 12.3. Bibliography	277 277 280 281 281 282 282 284 287 290
Chapter 13. Data Assimilation Methodology	295
<ul> <li>13.1. Representation of the system</li> <li>13.2. Taking errors into account</li> <li>13.3. Simplified approach to optimum static estimation theory</li> <li>13.3.1. First approach: minimization of the variance in the estimation error</li> </ul>	295 296 297
13.3.2. Second approach: weighted least squares 13.4. Generalization in the multidimensional case 13.4.1. Minimization of the variance of the linear estimator with background	299 300 301
13.4.2. Weighted least squares	302

#### xii Environmental Hydraulics 3

13.5. The different data assimilation techniques	303
13.6. Sequential assimilation method: the Kalman filter	304
13.7. Extension to non-linear models: the extended Kalman filter	307
13.8. Assessment of the Kalman filter	308
13.9. Variational methods	312
13.10. Discreet formulation of the cost function: the 3D-VAR	313
13.11. General variational formalism: the 4D-VAR	314
13.12. Continuous formulation of the cost function	314
13.12.1. The adjoint method	316
13.13. Principle of automatic differentiation	322
13.14. Summary of variational methods	322
13.15. A complete application example: the Burgers equation	324
13.15.1. Analytical resolution using the adjoint method	325
13.15.2. Using automatic differentiation	331
13.16. Feedback on the notion of a model and the need for calibration	335
13.16.1. Modeling guidelines, adapted from Schlesinger	336
13.16.2. Static calibration of a model	339
13.16.2.1. Static calibration methods	339
13.16.2.2. Role of static calibration	341
13.16.2.3. Problems associated with static calibration	342
13.16.3. "Dynamic" calibration of a model or data assimilation	343
13.17. Bibliography	343
List of Authors	349
Index	351
General Index of Authors	353
Summary of the Other Volumes in the Series	355