

# Semi-Lagrangian advection, Shape-Preserving and Mass-Conservation

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Monique Tanguay  
Abdessamad Qaddouri  
Jean de Grandpré

**Collaboration: Sylvie Gravel, Saroja Polavarapu, Michael Neish, David Plummer, Mohamed Zerroukat**

## OUTLINE

- **Shape-Preserving** and **Mass-Conservative** semi-Lagrangian advections (Monique)
- Application in the context of the Yin-Yang grid (Abdessamad)
- Application in the context of multi-year simulations with chemistry (Jean)

Semi-Lagrangian advection of Tracer mixing ratio  $\phi$

$$\phi = \frac{\text{Tracer density}}{\text{Air density}} = \frac{\rho\phi}{\rho}$$

$$\frac{d\phi}{dt} = \frac{\partial\phi}{\partial t} + u \frac{\partial\phi}{\partial x} = 0$$

Advection equation

$$\frac{x - x_d}{\Delta t} = u \left( x_m, t - \frac{\Delta t}{2} \right)$$

Estimate departure points

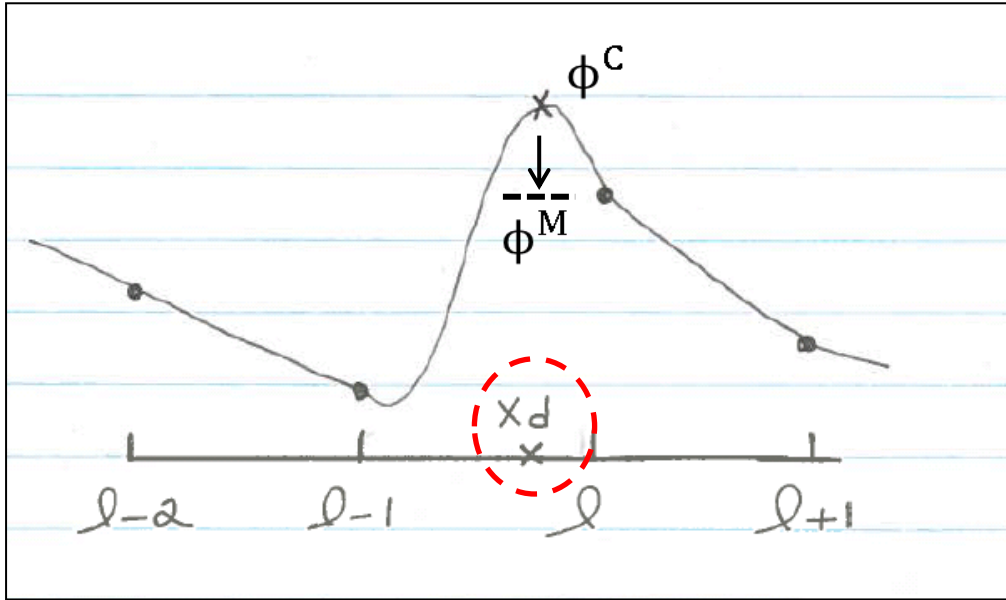
$$\phi(x, t) = \phi(x_d, t - \Delta t)$$

Interpolation at departure points

$$\phi_i = \phi_d^-$$

# Cubic interpolation and [Shape-Preserving](#) for [Tracer mixing ratio](#) $\phi$

Cubic Interpolation  $\phi^C$



$$\phi_i^C = \sum_l \omega_{i,l} \phi_l^-$$

$$\sum_l \omega_{i,l} = 1$$

Mono  $\phi^M = \phi^C + \text{Shape-Preserving}$

$$\phi^M = \max [\phi_l^-, \min (\phi_l^-, \phi^C)]$$

$\rho = \text{Air density}$

Semi-Lagrangian advection of Tracer density  $\rho\phi$

$$\left[ \frac{d\rho}{dt} + \rho \frac{\partial u}{\partial x} = 0 \right] + \left[ \frac{d\phi}{dt} = 0 \right] \rightarrow \left[ \frac{d(\rho\phi)}{dt} + (\rho\phi) \frac{\partial u}{\partial x} = 0 \right]$$

Divergence term

Flux form

$$\frac{\partial(\rho\phi)}{\partial t} + \frac{\partial(\rho\phi u)}{\partial x} = 0$$

Local Mass Conservation of Tracer density  $\rho\phi$

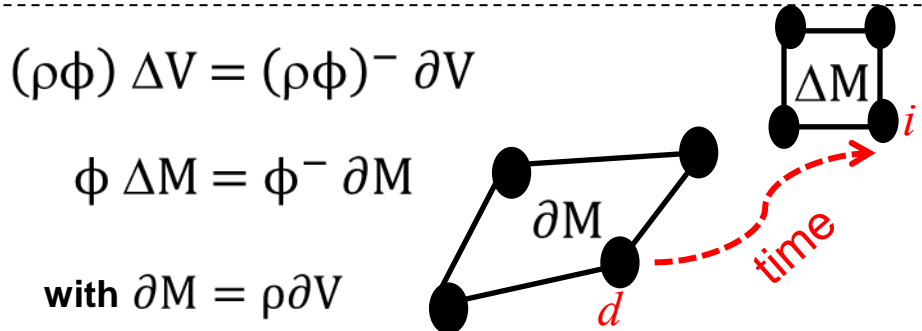
$$\int_{a(x,t)}^{b(x,t)} \left[ \frac{\partial(\rho\phi)}{\partial t} + \frac{\partial(\rho\phi u)}{\partial x} \right] dx = 0$$

$$\frac{d}{dt} \int_{a(x,t)}^{b(x,t)} \rho\phi dx = 0 \quad \text{Leibniz integral rule}$$

Global Mass Conservation of Tracer density  $\rho\phi$

$$\int_0^L \left[ \frac{\partial(\rho\phi)}{\partial t} + \frac{\partial(\rho\phi u)}{\partial x} \right] dx = 0$$

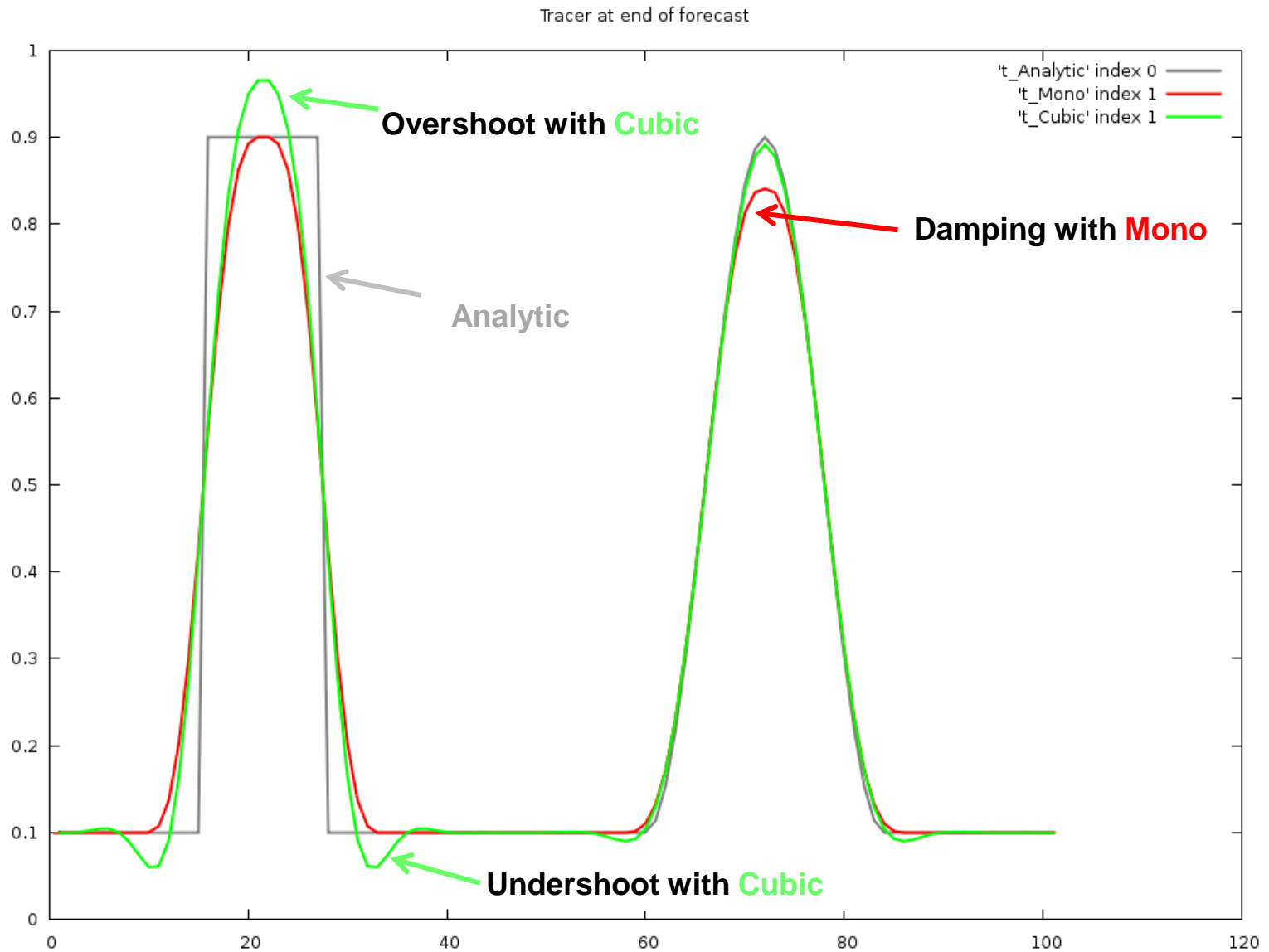
$$\frac{\partial}{\partial t} \int_0^L \rho\phi dx = 0$$



$$\sum_i (\rho\phi)_i dV_i = \sum_i (\rho\phi)_i^- dV_i$$

$$\sum_i \phi_i dM_i = \sum_i \phi_i^- dM_i^- \quad \text{with } dM = \rho dV$$

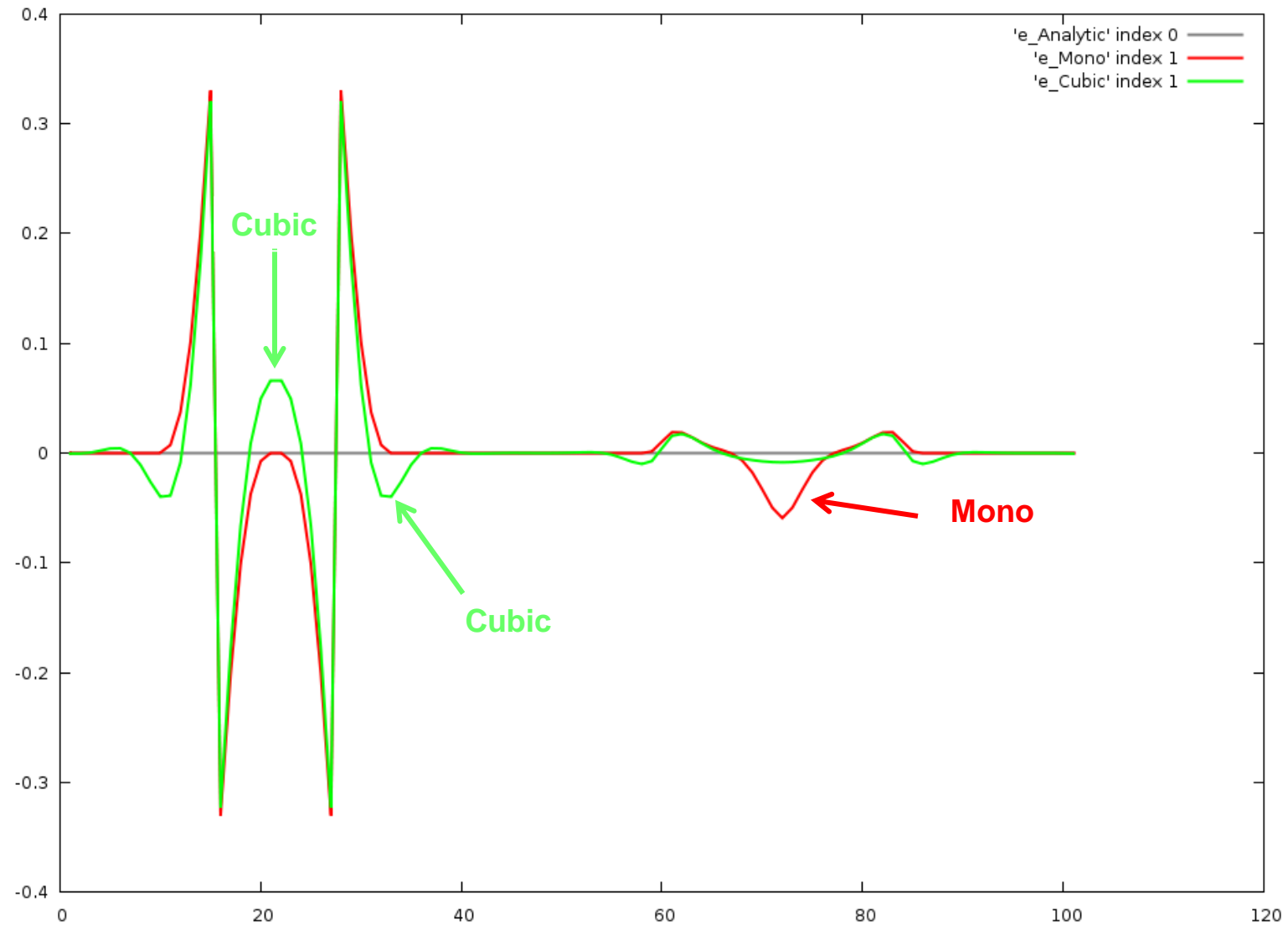
# Advection 1D with $U=\text{constant}$ : Forecasts after one revolution CFL = 1/2



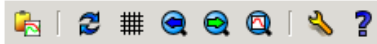
# Advection 1D with $U=\text{constant}$ : Errors after one revolution



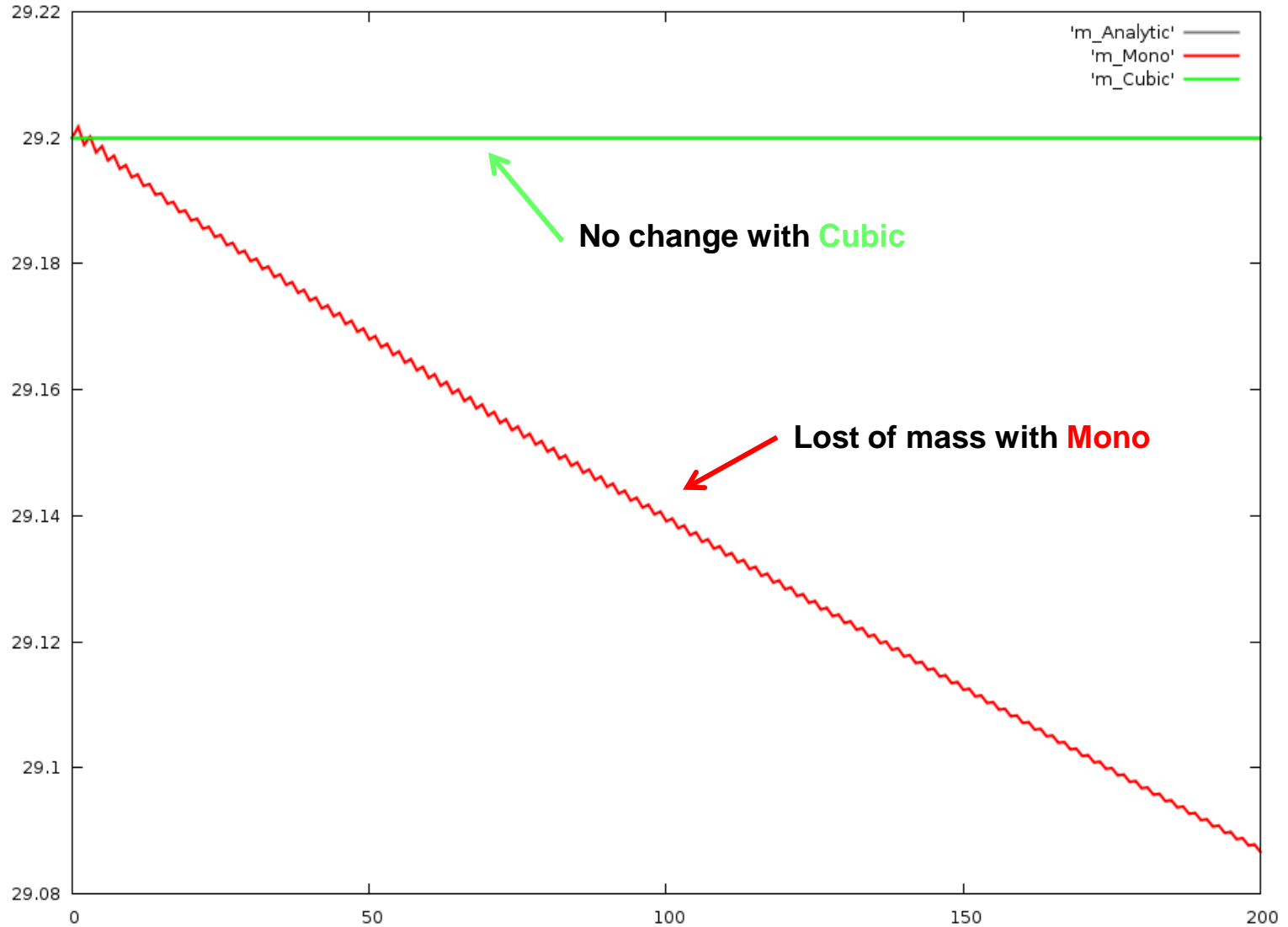
Error in TRACER at end of integration



# Advection 1D with $U=\text{constant}$ : Masses in time



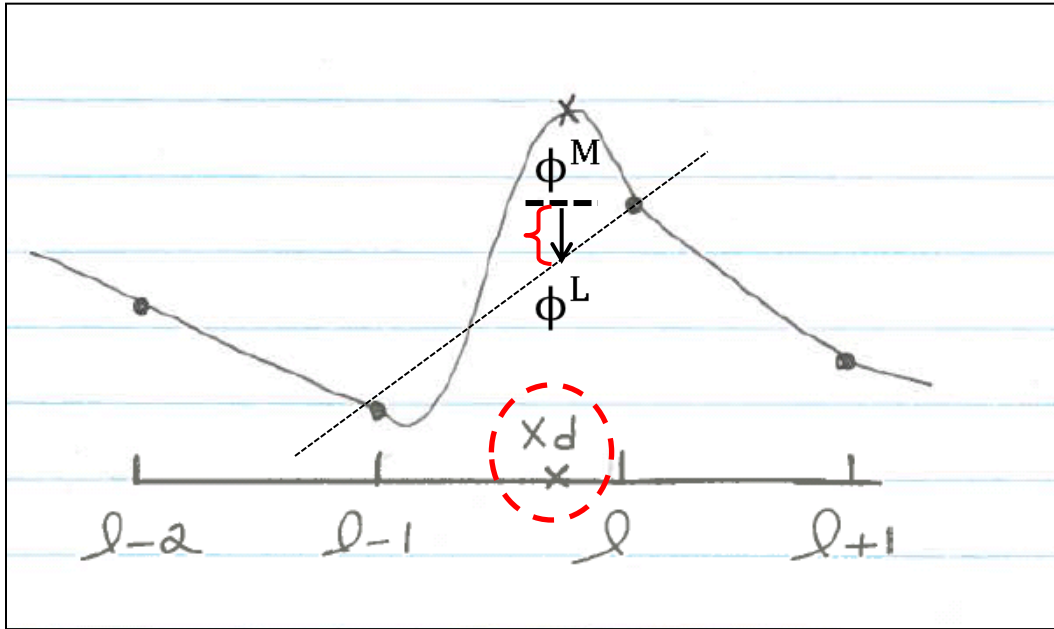
Mass of TRACER in time





Bermejo-Conde (2002):  $\phi^M$  + Global Mass Conservation

**Subtract** Mass at all  $i$  with  $\omega_i > 0$  to correct **excess** of mass  $dM$  in **Global Mass**



$$\phi_i^{B-C} = \phi_i^M - \lambda \omega_i$$

$$\lambda = \frac{dM}{\sum_i \omega_i (\rho v)_i}$$

$$\omega_i = \max(0, \text{sgn}(dM), \text{sgn}(\phi_i^M - \phi_i^L) | \phi_i^M - \phi_i^L |^p)$$

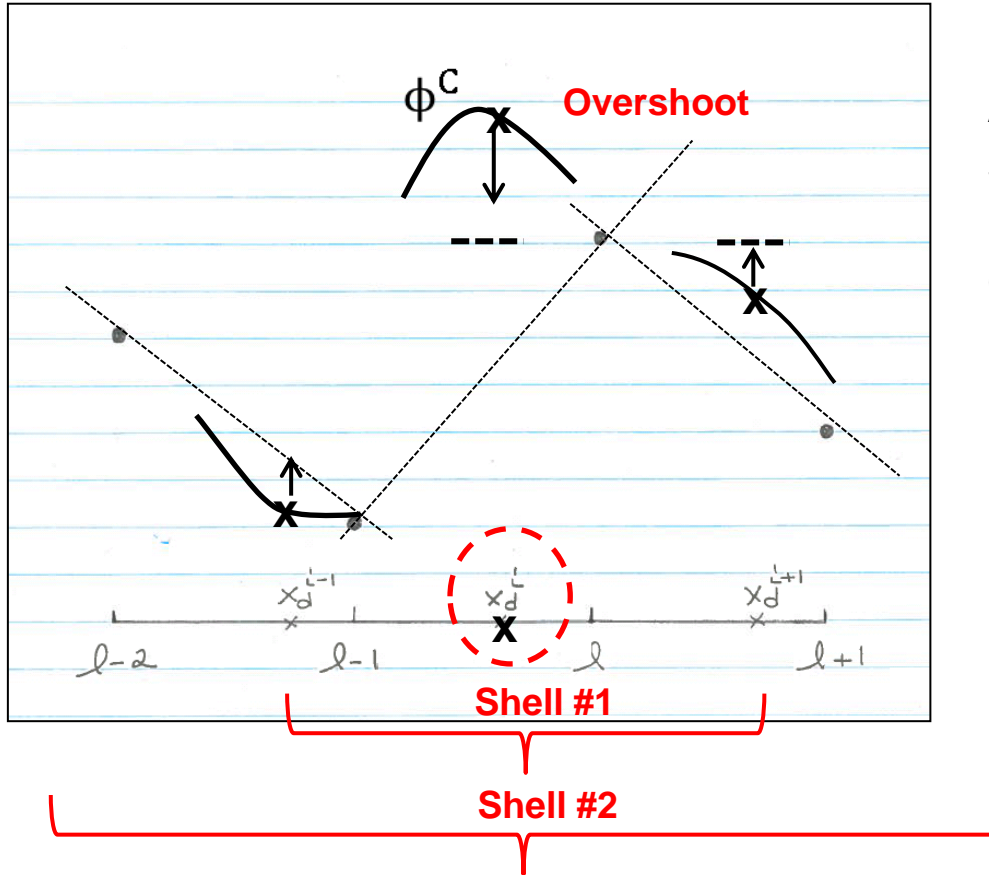
with  $\phi^L$  Linear interpolator

The corrections are related to the smoothness of the tracer

See also Gravel and Staniforth (1994)

ILMC in Sorensen et al (2013):  $\phi^C$  + Shape-Preserving + Global Mass Conservation

ILMC = Iterative Locally Mass Conserving



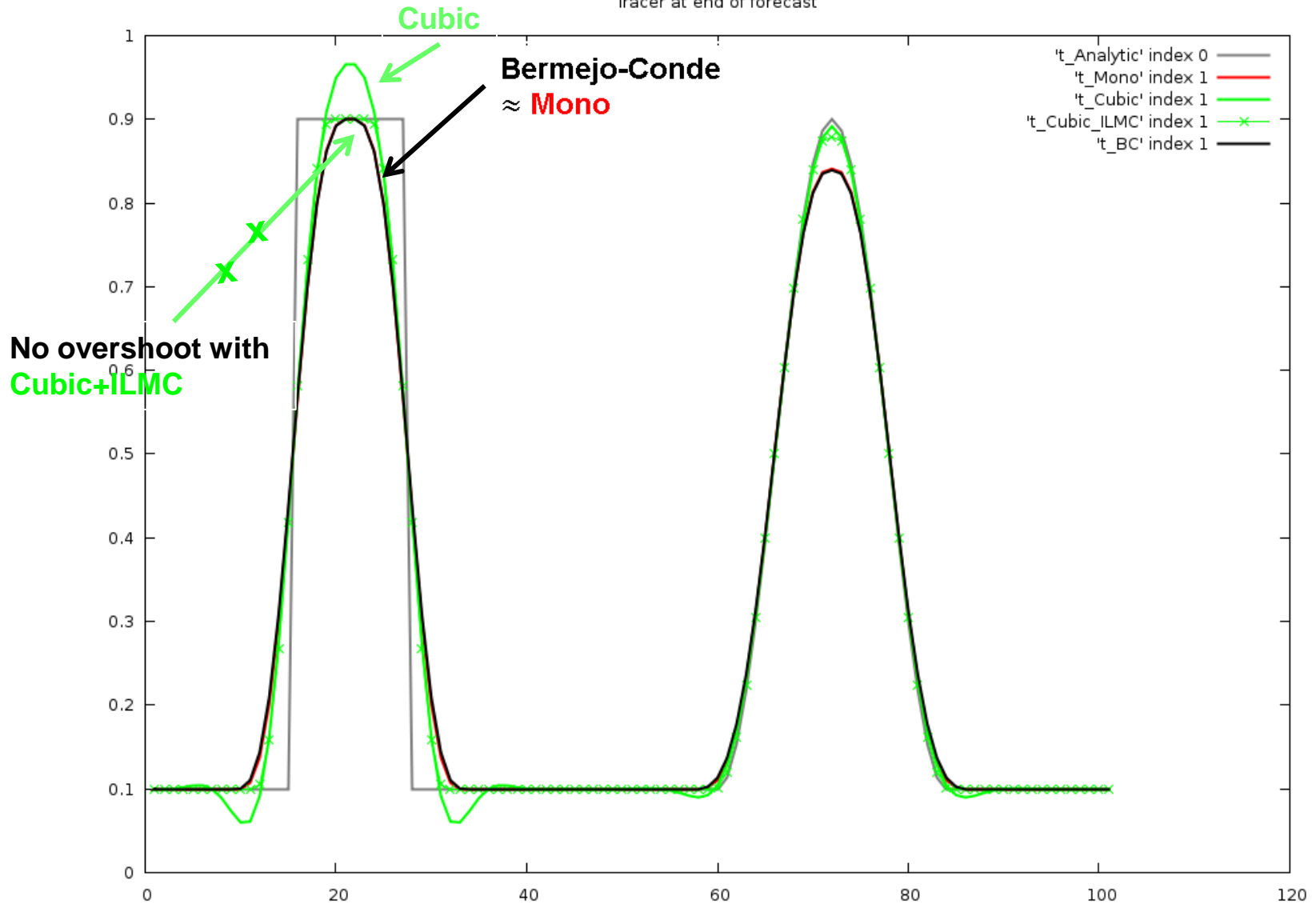
At violation (i.e. **Overshoot**),  
subtract iteratively the necessary  
percentage of mass in the surrounding  
cells

Iterative filter:  
Look into Shell #1, Shell #2, Shell #3 ...

# Advection 1D with U=constant: Forecasts after one revolution



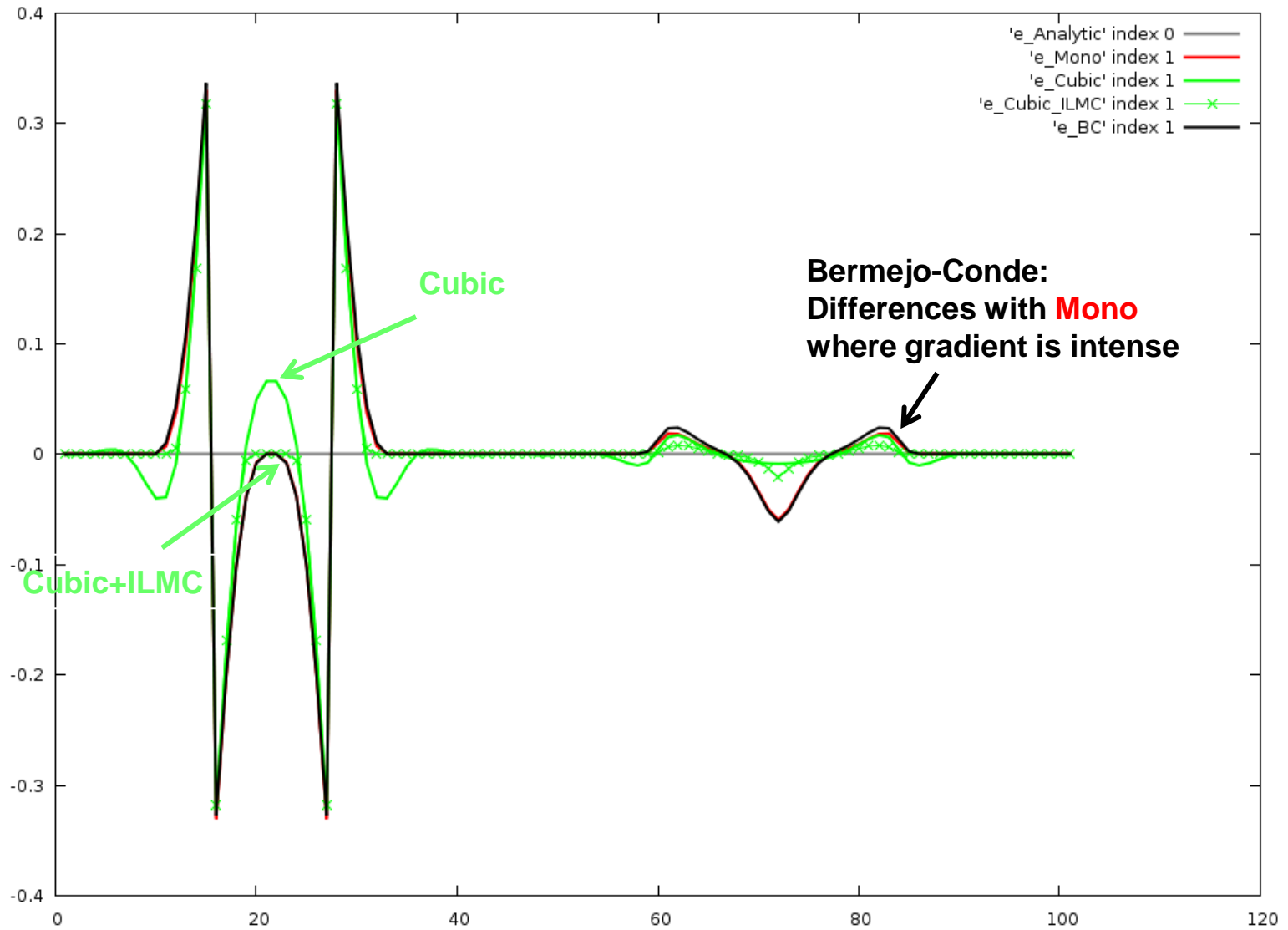
Tracer at end of forecast



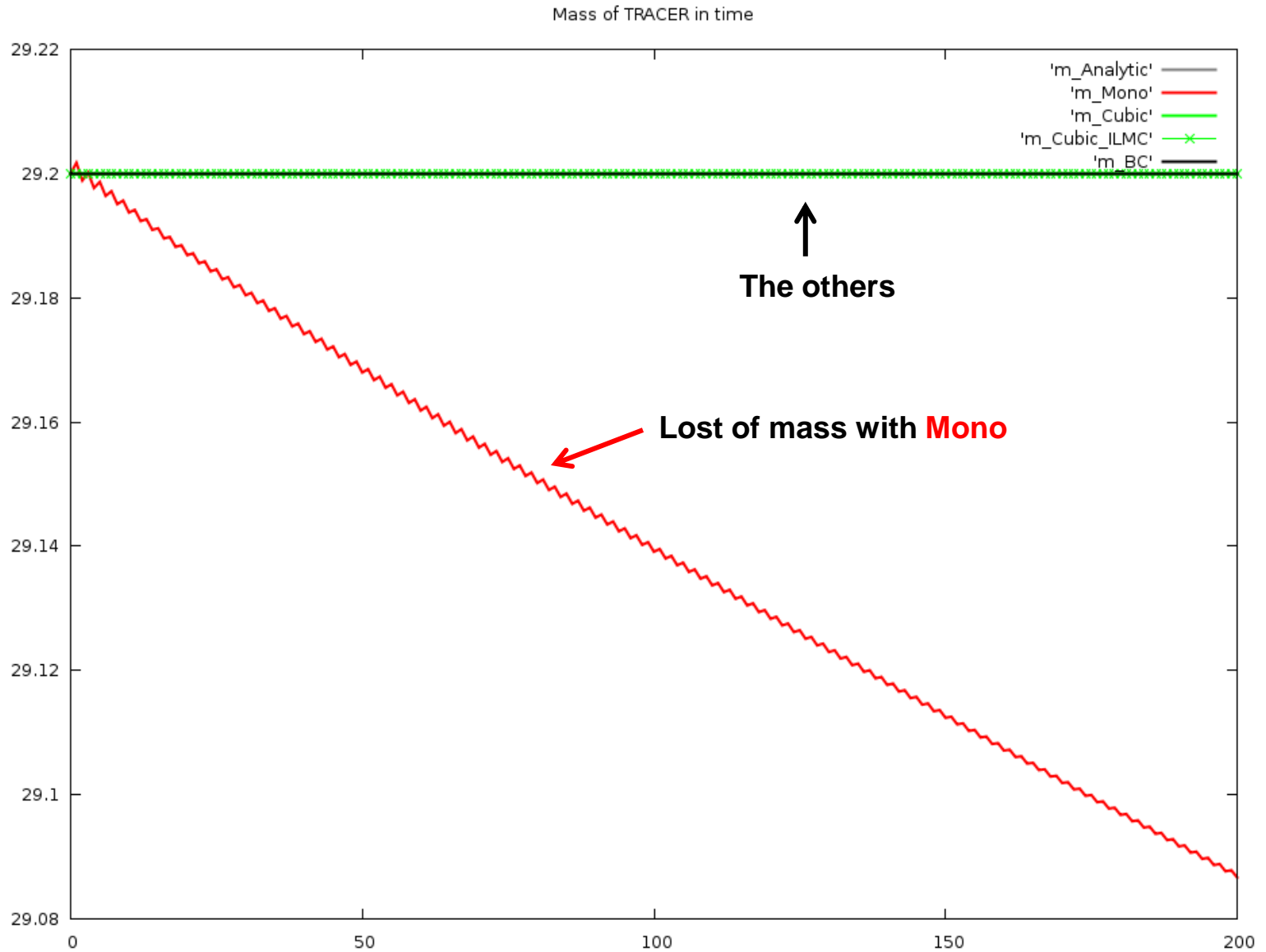
# Advection 1D with $U=\text{constant}$ : Errors after one revolution



Error in TRACER at end of integration



# Advection 1D with $U=\text{constant}$ : [Masses in time](#)



Kaas (2008): Local Mass Conservation (#1)

$$\frac{d(\rho\phi)}{dt} + (\rho\phi) \frac{\partial u}{\partial x} = 0$$

$$\frac{(\rho\phi)_i - (\rho\phi)_d^-}{\Delta t} + \frac{[(\rho\phi) \frac{\partial u}{\partial x}]_i + [(\rho\phi) \frac{\partial u}{\partial x}]_d^-}{2} = 0 \quad \text{Semi-Lagrangian treatment}$$

$$(\rho\phi)_i = \frac{\left[1 - \frac{\Delta t}{2} \left(\frac{\partial u}{\partial x}\right)_d^-\right]}{\left[1 + \frac{\Delta t}{2} \left(\frac{\partial u}{\partial x}\right)_i\right]} (\rho\phi)_d^-$$

Divergence contribution

$$(\rho\phi)_i = \beta_i \sum_l \omega_{i l} (\rho\phi)_l^- \quad \sum_l \omega_{i l} = 1$$

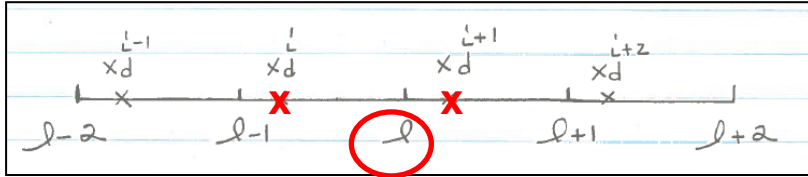
$$(\rho\phi)_i = \sum_l \hat{\omega}_{i l} (\rho\phi)_l^- \quad \text{with} \quad \hat{\omega}_{i l} = \frac{V_l}{V_i} \frac{\omega_{i l}}{\sum_{\bar{l}} \omega_{\bar{l} l}}$$

Local Correction of the interpolated weights  $\omega_{i l}$  that takes Divergence into account and ensures Local Mass conservation

## Kaas (2008): Local Mass Conservation (#2)

$$\hat{\omega}_{i|l} = \frac{V_l}{V_i} \frac{\omega_{i|l}}{\sum_{\bar{l}} \omega_{\bar{l}|l}}$$

No or little divergence: The spatial density of upstream departure points is **equal or close** to the density of the Eulerian grid points

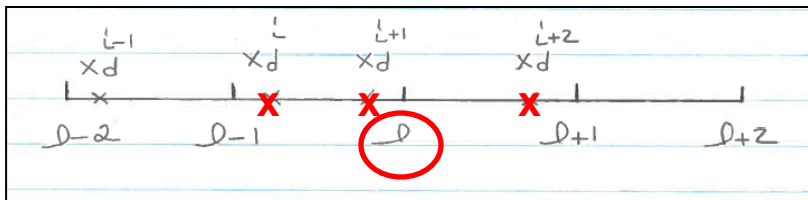


$$\sum_{\bar{l}} \omega_{\bar{l}|l} \sim \frac{1}{4} + \frac{3}{4} = 1$$

$$(\rho\phi)_i \sim \omega_{i|l-1} (\rho\phi)_{\bar{l}-1} + \omega_{i|l} (\rho\phi)_{\bar{l}}$$

Forecasted Tracer Density **similar to** non-divergent situation

In a situation with positive divergence in a region, the spatial density of upstream departure points is **greater than** the density of the Eulerian grid points



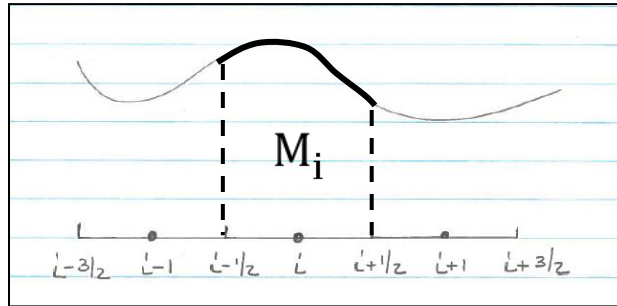
$$\sum_{\bar{l}} \omega_{\bar{l}|l} \sim \frac{1}{4} + \frac{3}{4} + \frac{1}{4} = \frac{5}{4} > 1$$

$$(\rho\phi)_i \sim \omega_{i|l-1} (\rho\phi)_{\bar{l}-1} + \frac{4}{5} \omega_{i|l} (\rho\phi)_{\bar{l}}$$

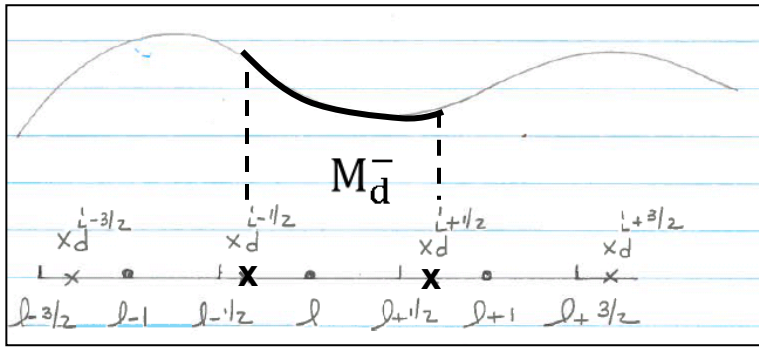
Forecasted Tracer Density **smaller than** non-divergent situation

# Zerroukat (2012): **Local Mass Conservation** (#1)

$$M_i = M_d^-$$

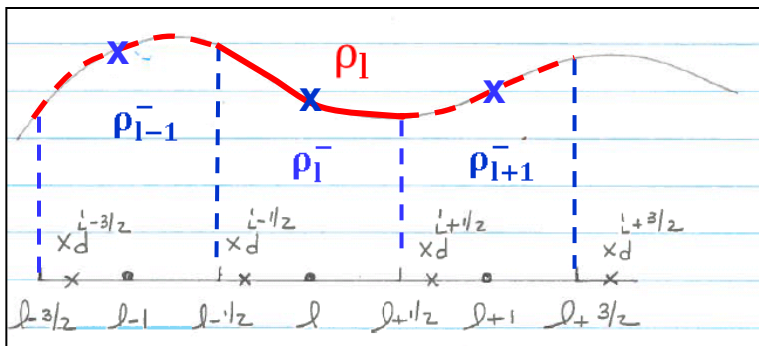


Slice-1D



time ↗

Evaluate the integral  $M_d^-$  using the parabolas  $\rho_1(x) = a_1 + b_1 x + c_1 x^2$

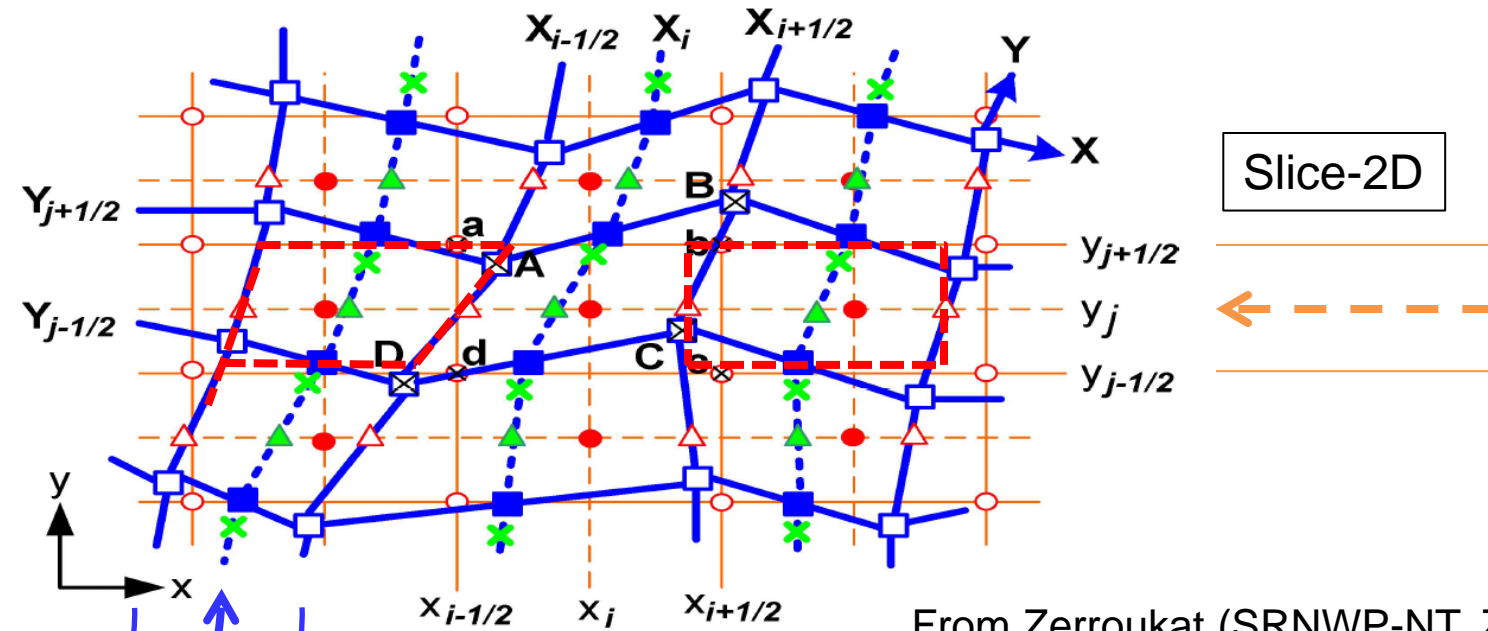


$$\left\{ \begin{aligned} \int_{x_{l-3/2}}^{x_{l-1/2}} \rho_1(x) dx &= \rho_{i-1}^- (x_{l-1/2} - x_{l-3/2}) \\ \int_{x_{l-1/2}}^{x_{l+1/2}} \rho_1(x) dx &= \rho_i^- (x_{l+1/2} - x_{l-1/2}) \\ \int_{x_{l+1/2}}^{x_{l+3/2}} \rho_1(x) dx &= \rho_{i+1}^- (x_{l+3/2} - x_{l+1/2}) \end{aligned} \right.$$

As in Laprise and Plante (1995)

See also Mahidjiba et al. (2008)

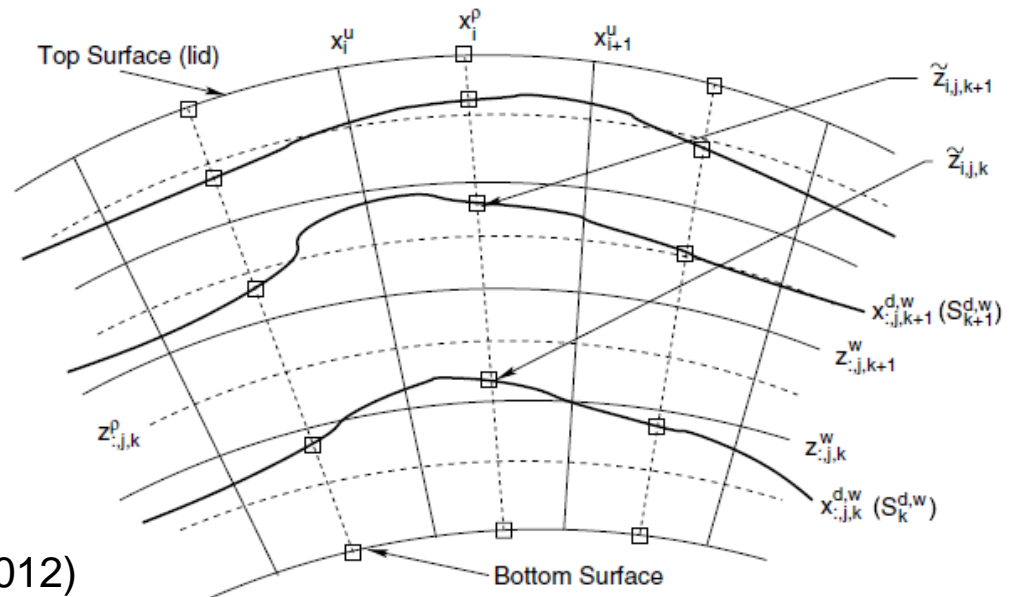




From Zerroukat (SRNWP-NT, Zagreb, 2006)




Figure 1: Superposition of Lagrangian and Eulerian grids away from poles.

Slice-3D



From Zerroukat and Allen (2012)

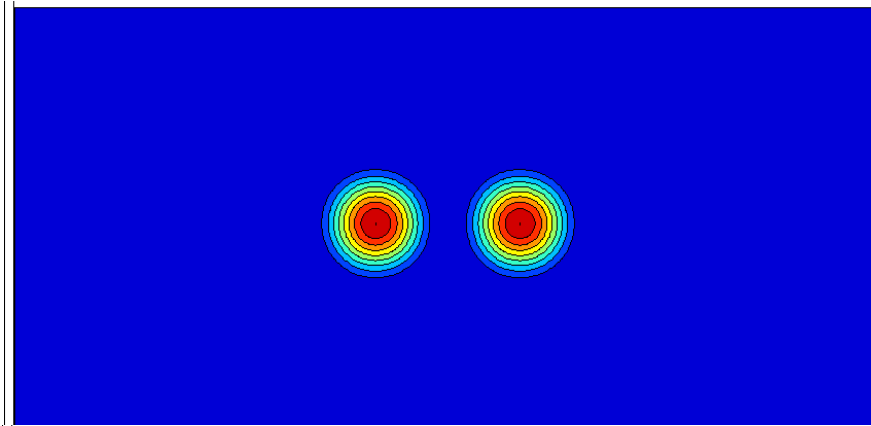
## SUMMARY

Schemes	Shape-Preserving	Mass Conservation
Cubic $\phi^C$		
Mono $\phi^M$	YES ( $\phi^M$ )	
Mono Bermejo-Conde	YES ( $\phi^M$ )	Global
 ILMC Bermejo-Conde	YES (ILMC)	Global
Kaas		Local
Slice		Local
Cubic + ILMC	YES (ILMC)	<b>No change with respect to Base</b>
 Kaas + ILMC	YES (ILMC)	<b>No change with respect to Base</b>
 Slice + ILMC	YES (ILMC)	<b>No change with respect to Base</b>

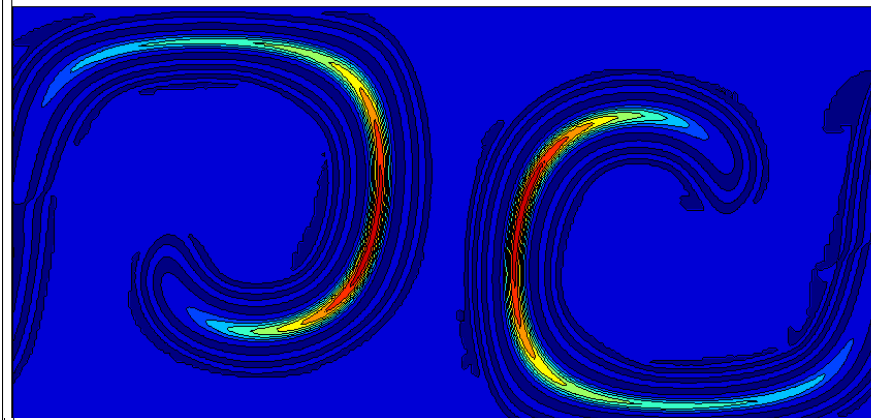
Cubic interpolation

Tracer Q2

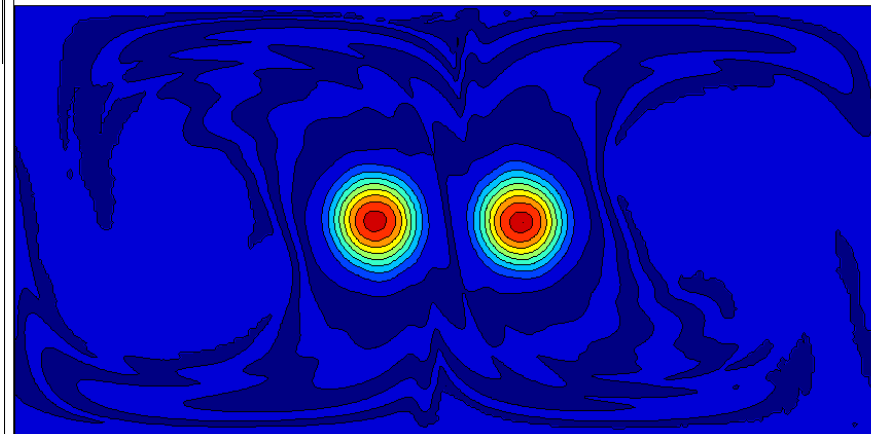
Non-divergent reversal winds



t=0



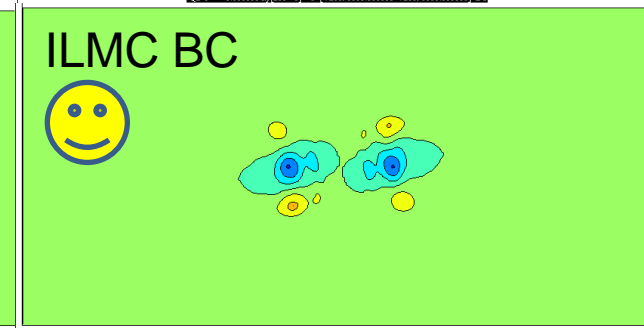
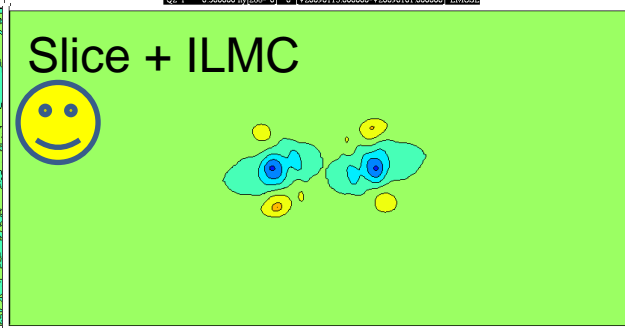
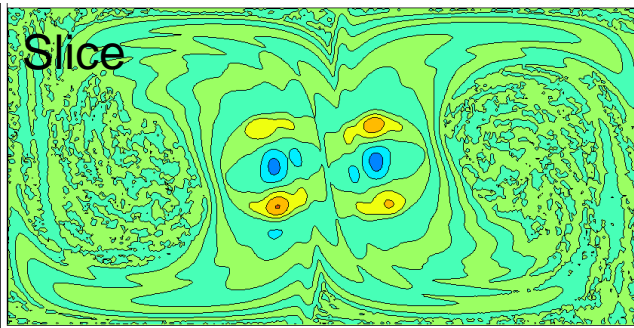
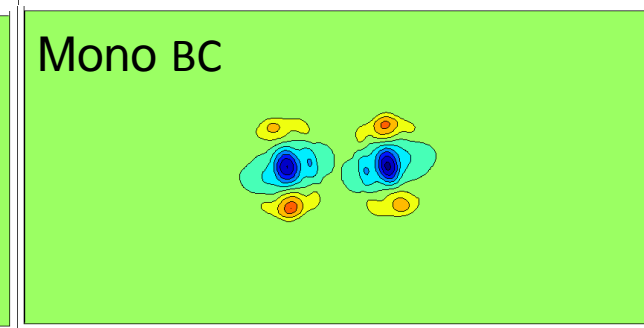
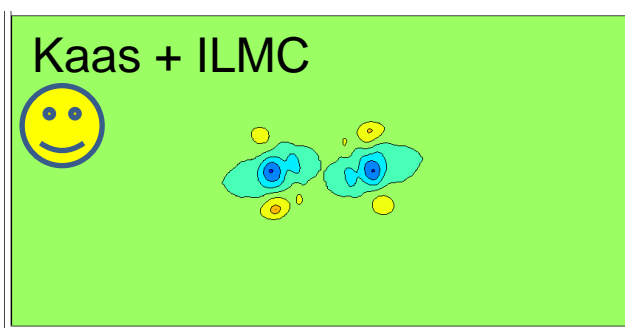
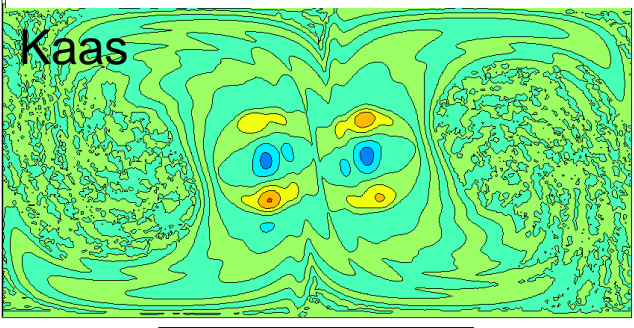
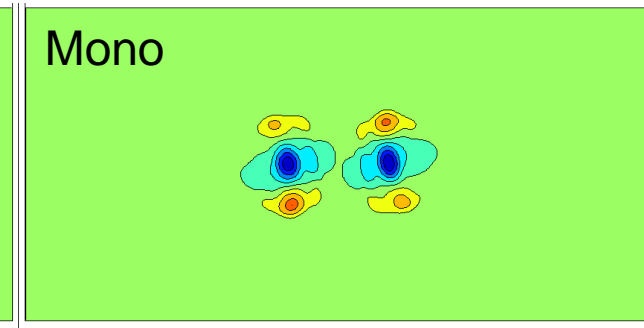
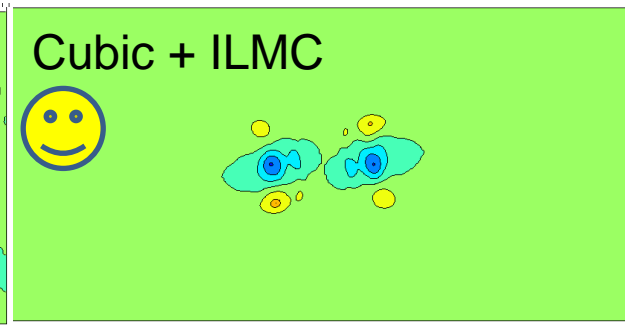
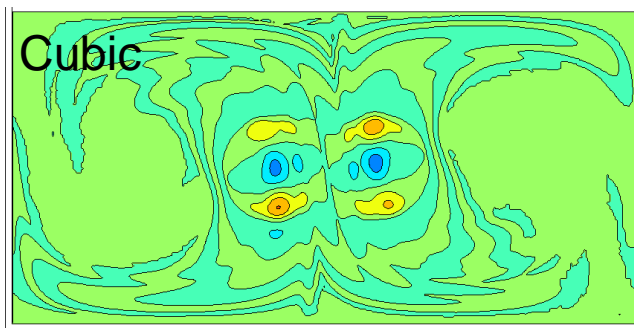
t=6d



t=12d

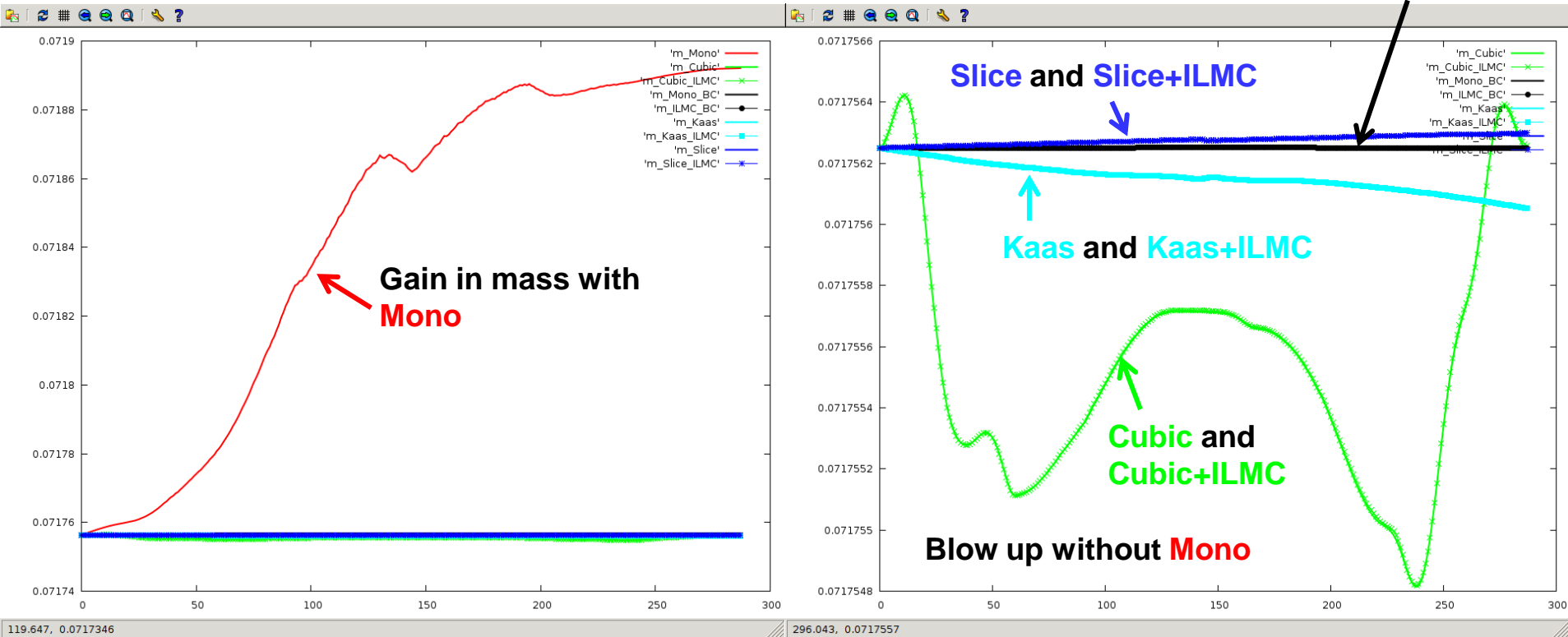
# Advection 2D: Tracer Q2: **Errors**

t=12d



# Advection 2D: Tracer Q2: Masses in time

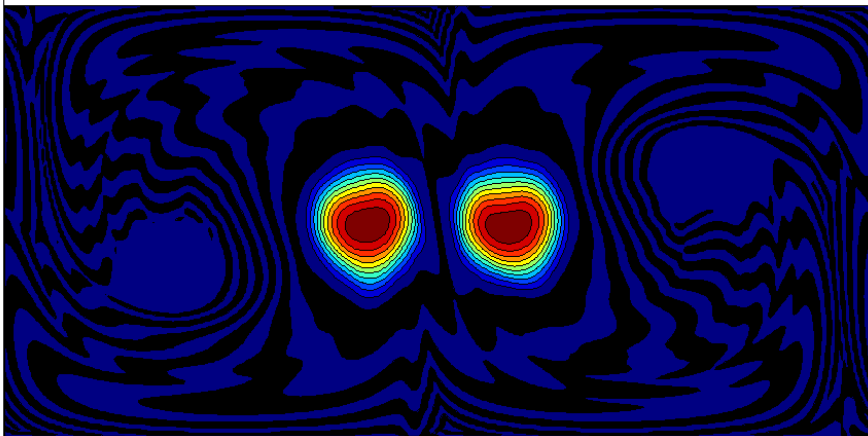
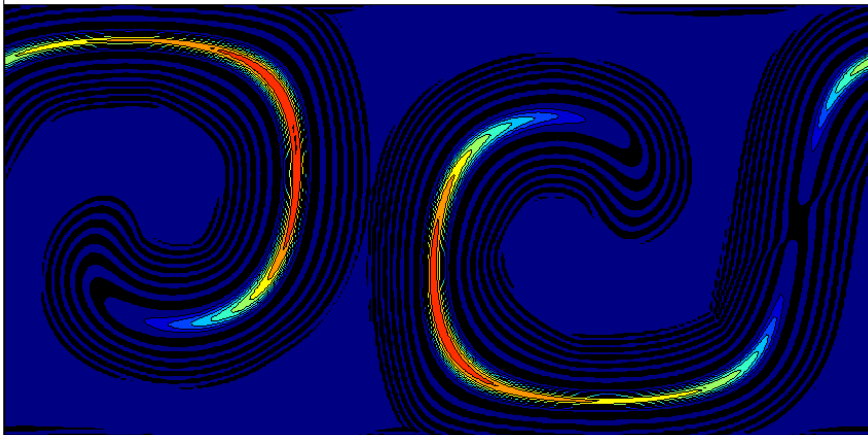
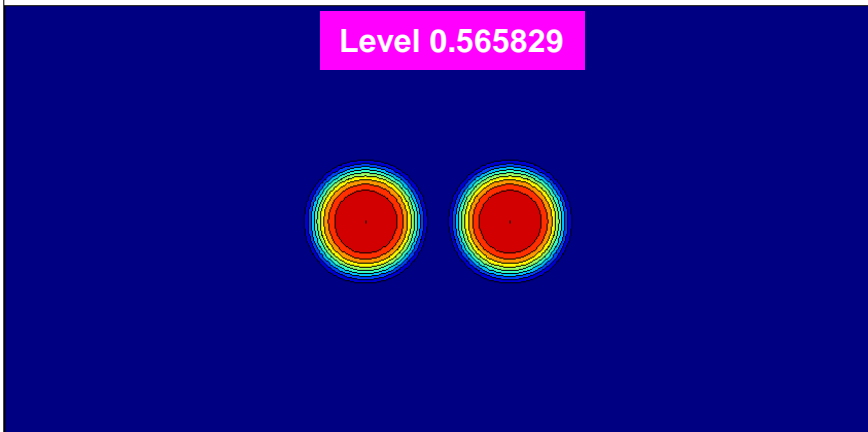
No change in mass with Mono BC and ILMC BC



Small change in mass in Kaas and Slice due to use of Cubic interpolation at Poles

# Advection 3D: DCMIP 2012: Tracer Q1

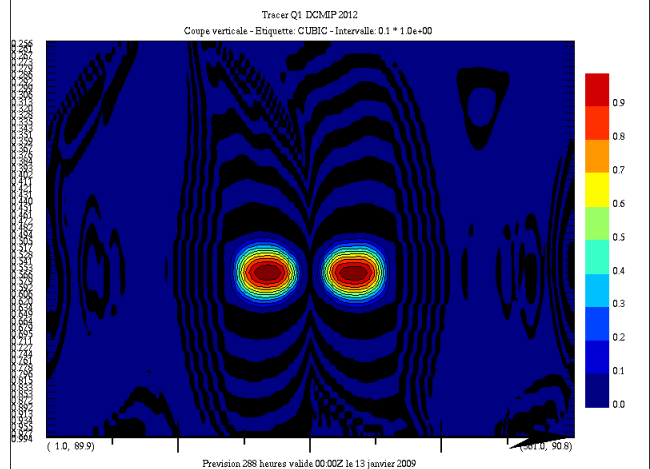
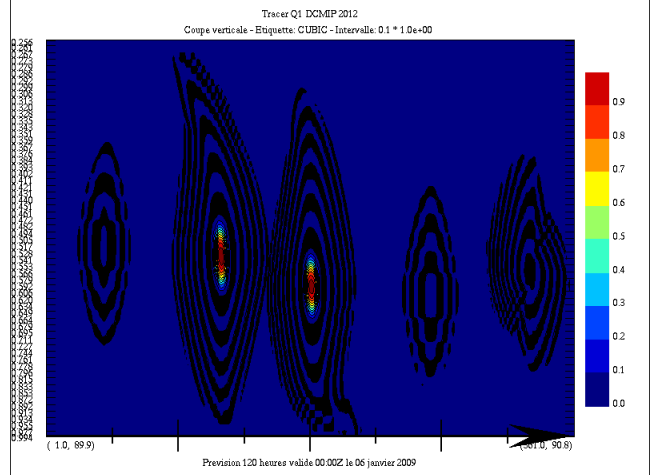
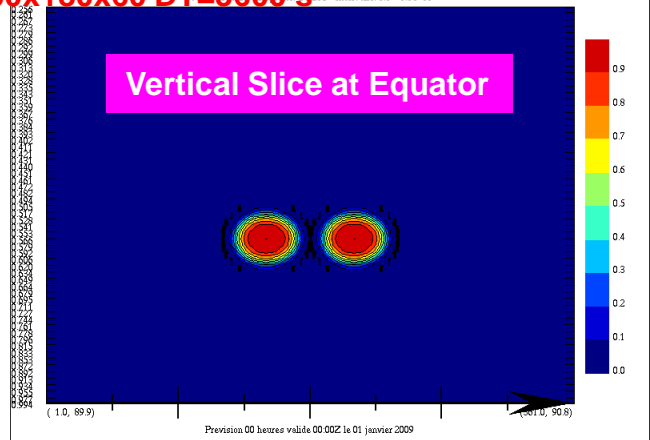
Resolution 360x180x60 DT=3600s



Prevision 288 heures valide 00 00Z le 13 janvier 2009

Cubic

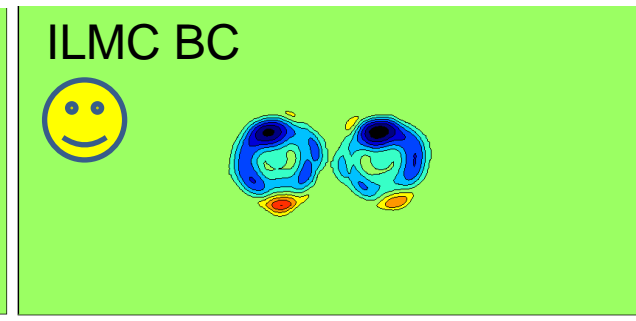
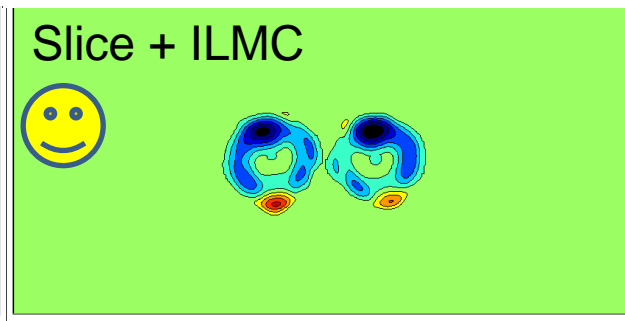
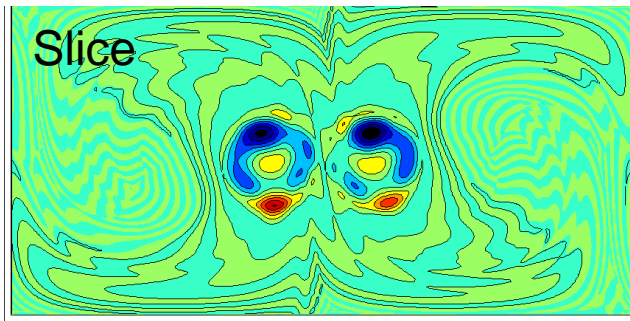
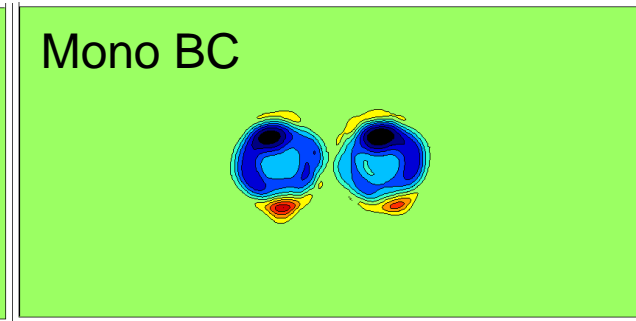
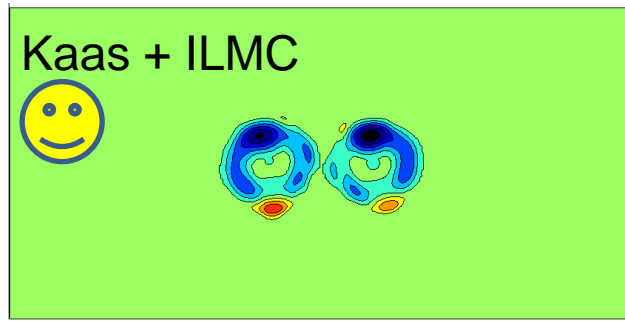
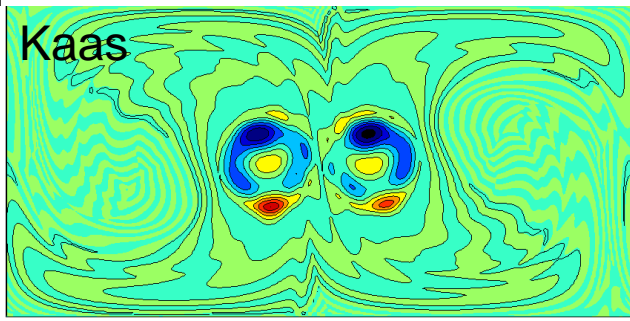
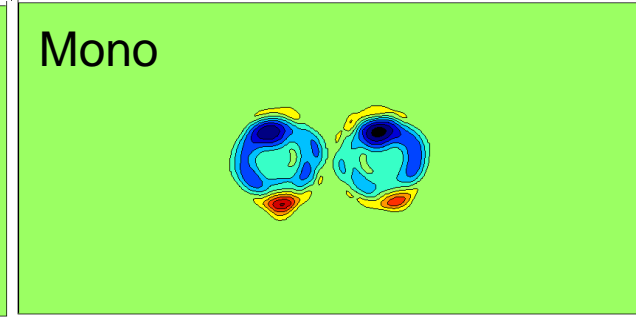
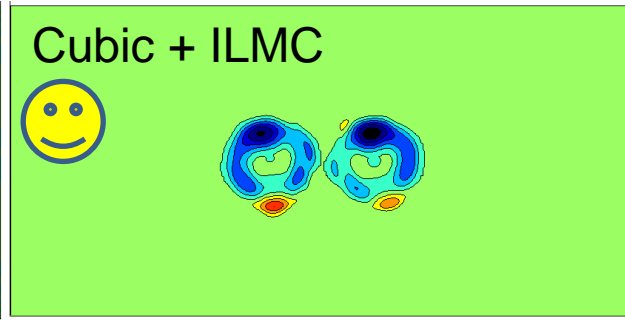
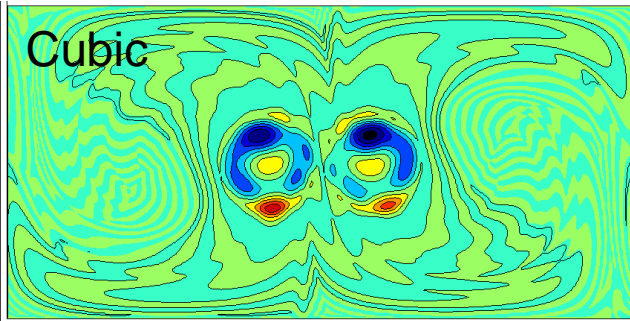
Divergent  
reversal winds

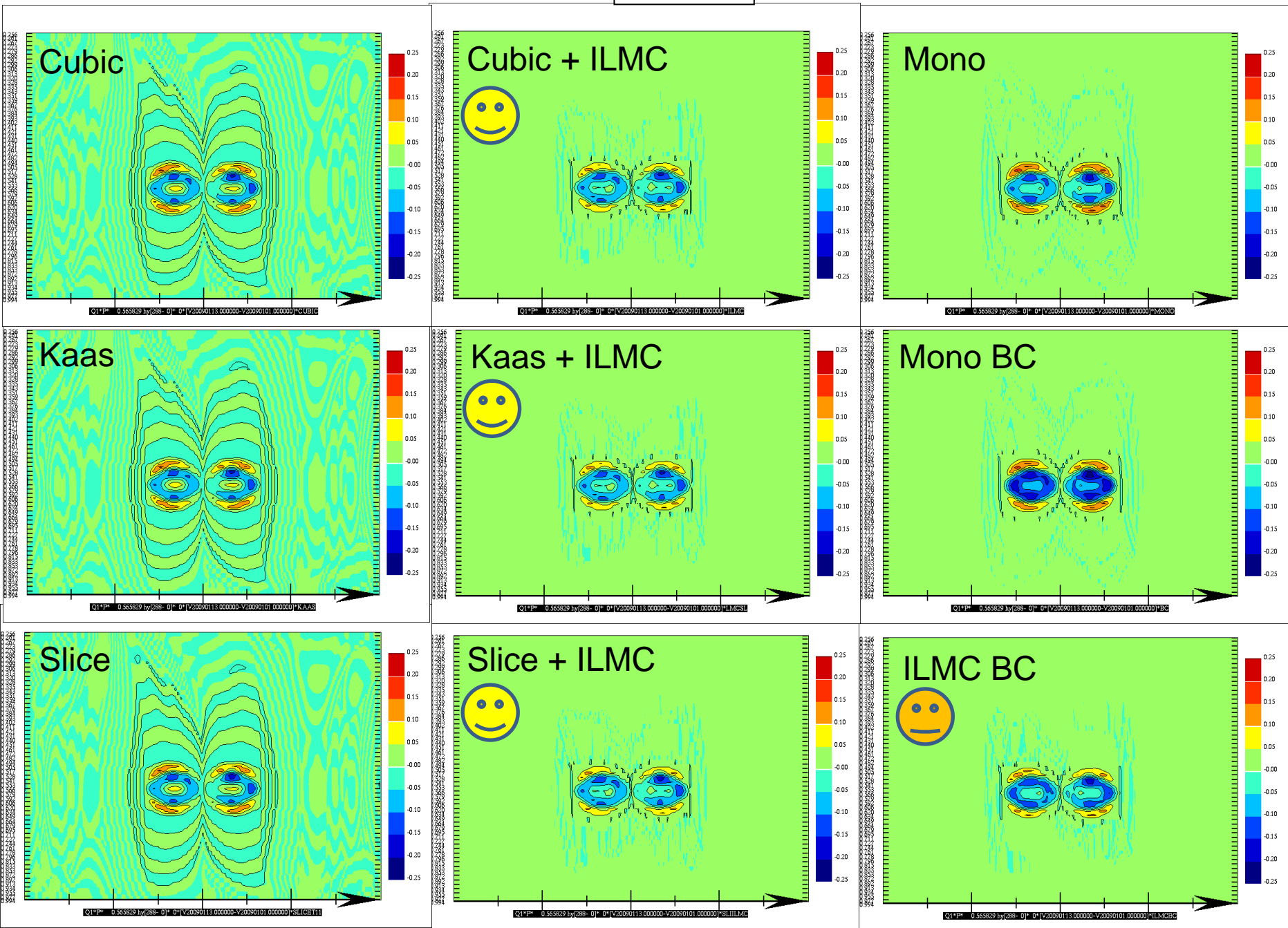


# Advection 3D: Tracer Q1: Errors

t=12d

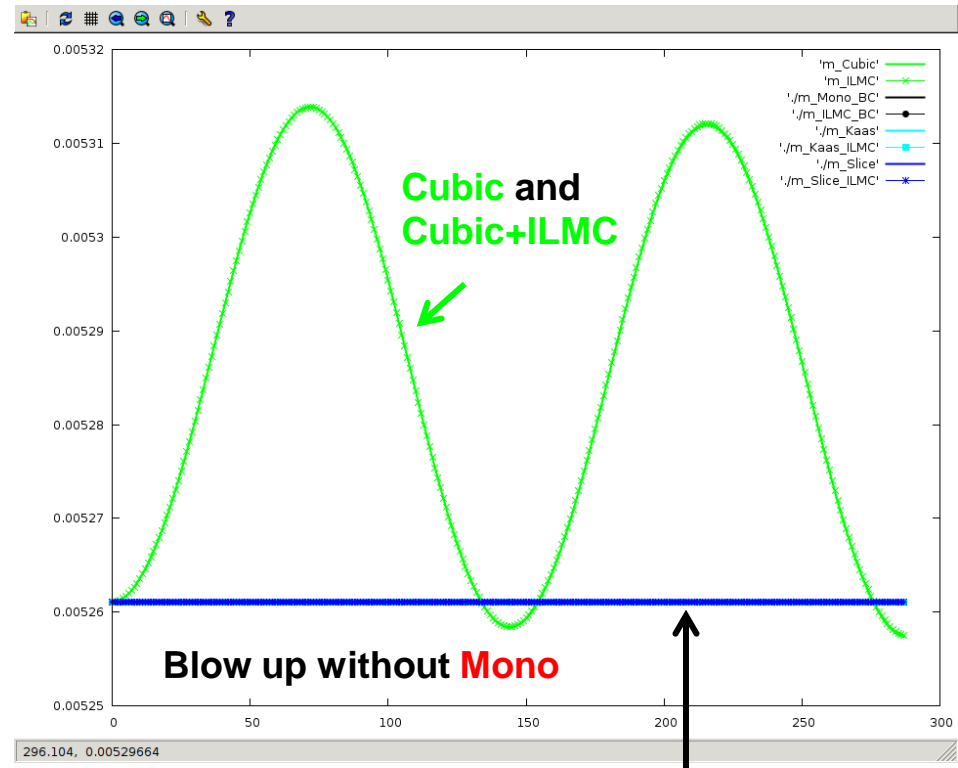
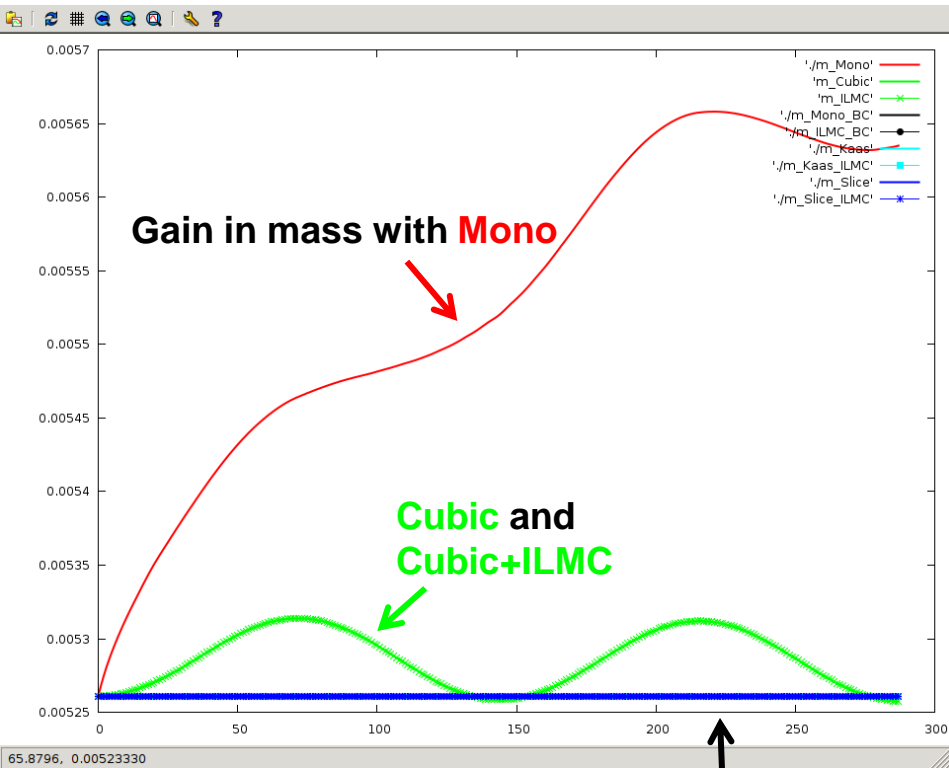
Level 0.565829



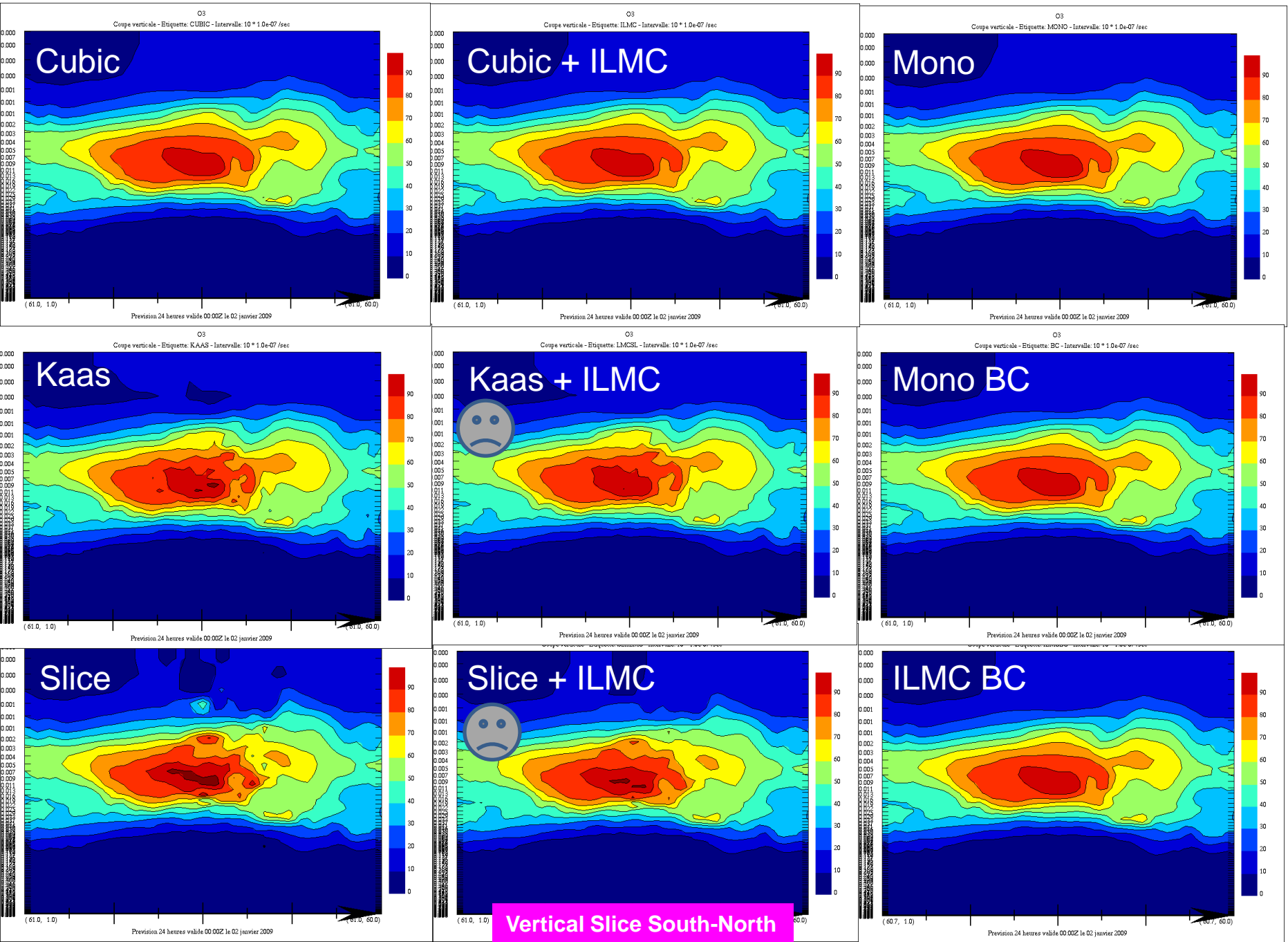




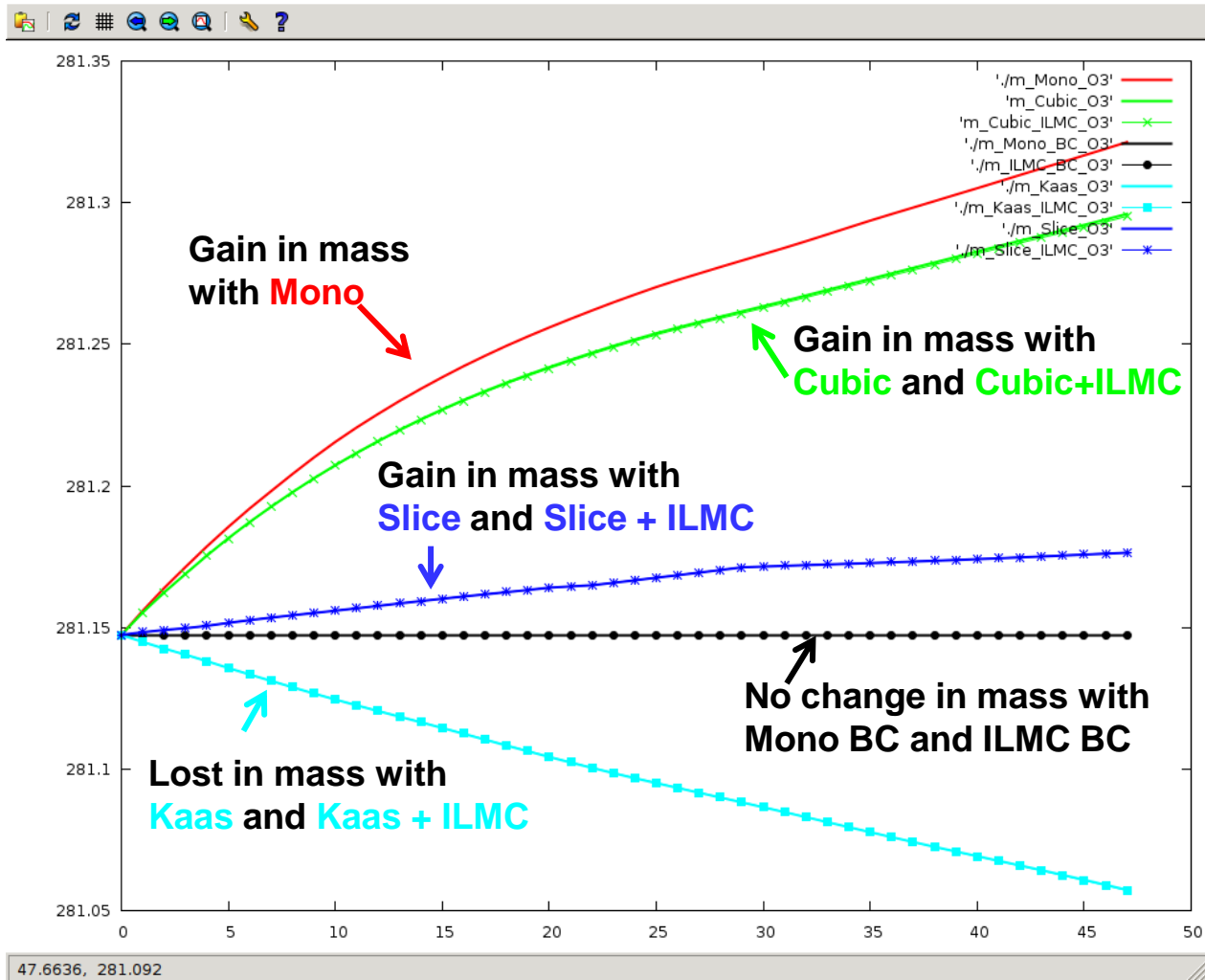
# Advection 3D: Tracer Q1: Masses in time



# 1 day Forecast with Physics (no Chemistry): Tracer O3: Resolution 120x60x80 DT=1800 s



# 1 day Forecast with Physics (no Chemistry): Tracer O3: Masses in time

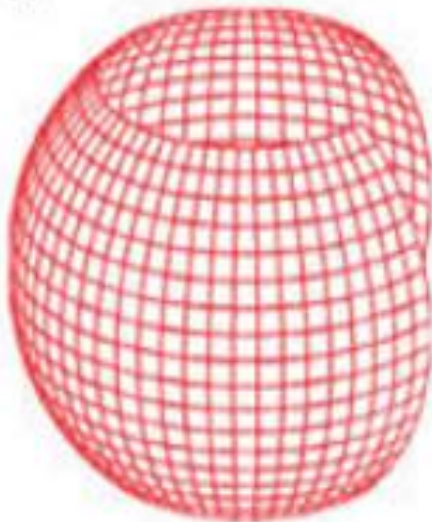


- **More Testcases** with vertical velocity w/o mountains required to consolidate **Kaas** and **Slice**
- Need to **regularize the divergence** that is implied by the departure points in **Kaas** and **Slice**

# Yin-Yang Grid for global Forecast

YIN

(a)



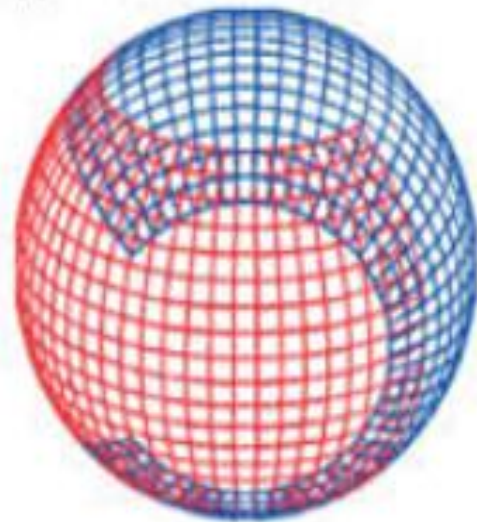
YAN

(b)



Yin-Yang

(c)

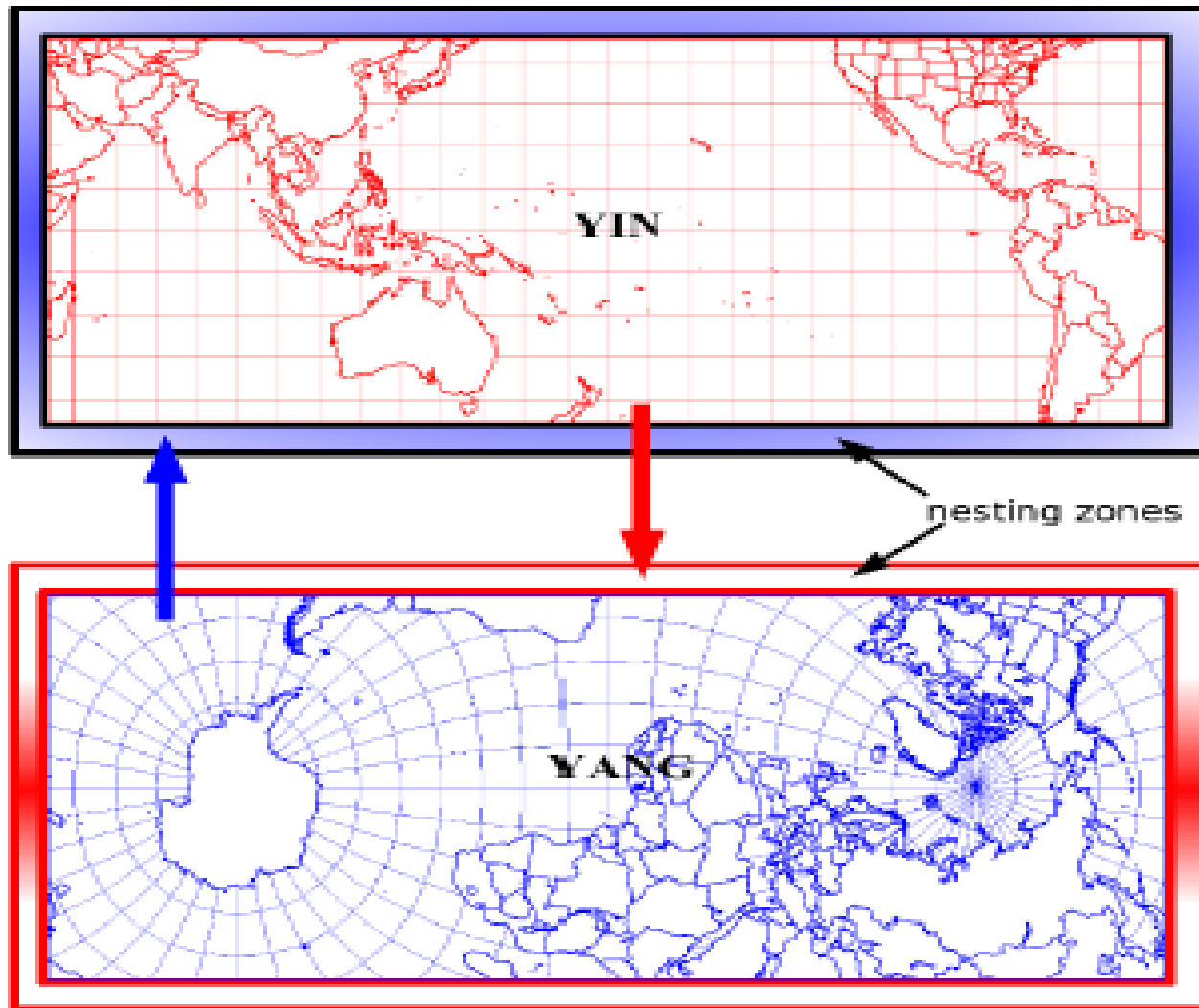


A two-way nesting method between two-limited area models; Qaddouri and Lee QJRMS 2011

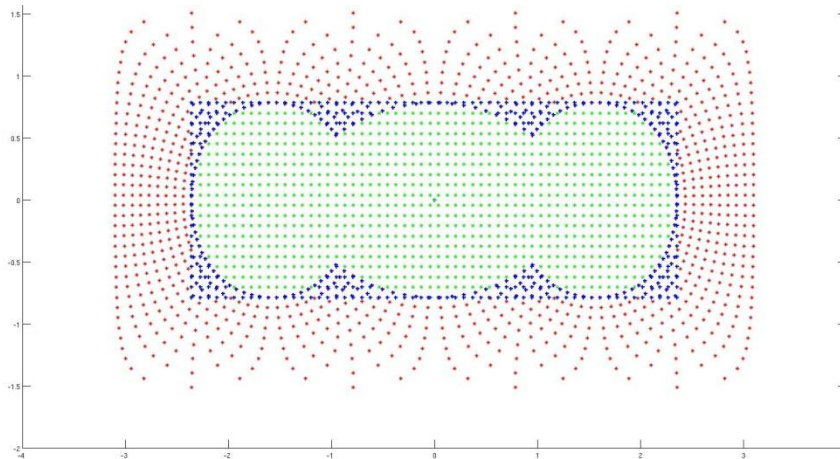
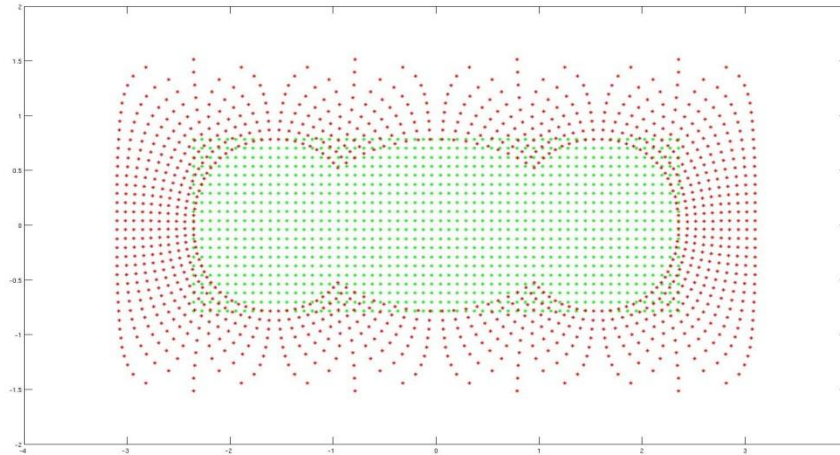
# Semi-Lagrangian on Yin-Yang grid

- 1-Extend each panel (Yin, Yang) by a halo (size depends on CFL\_max),
- 2-Interpolate from other panel to the halos the fields and winds from previous time-step,
- 3-Do Semi-Lagrangian as usual in each panel.  
Goto 2

## Data Exchange between Yin and Yang subgrids



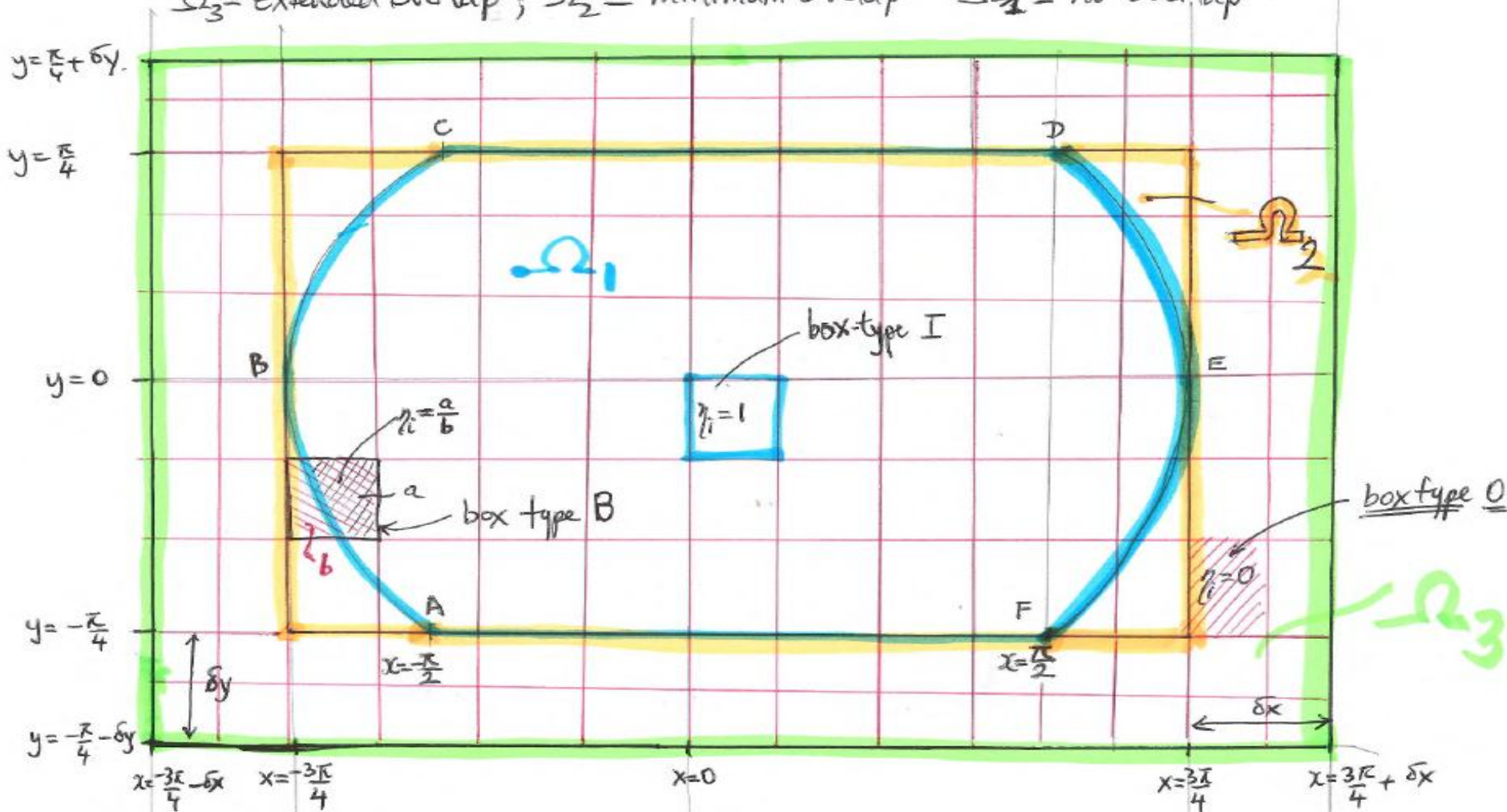
# zero minimal-overlap



# computing mass in the overlap

Zerroukat ( UKMetO)

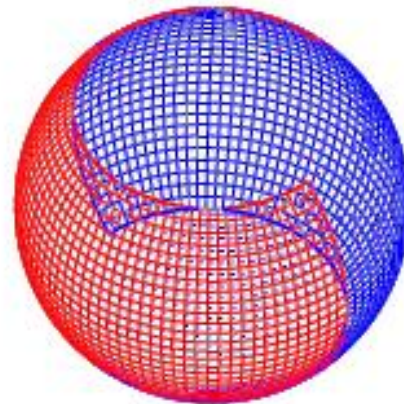
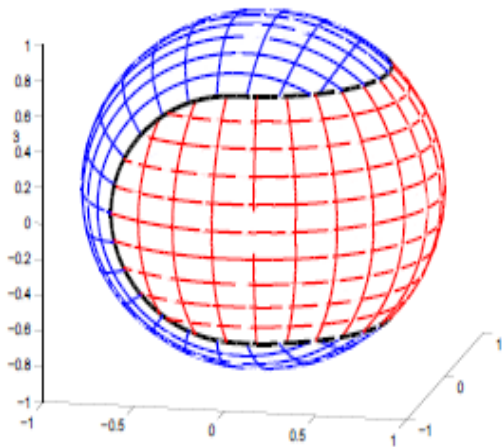
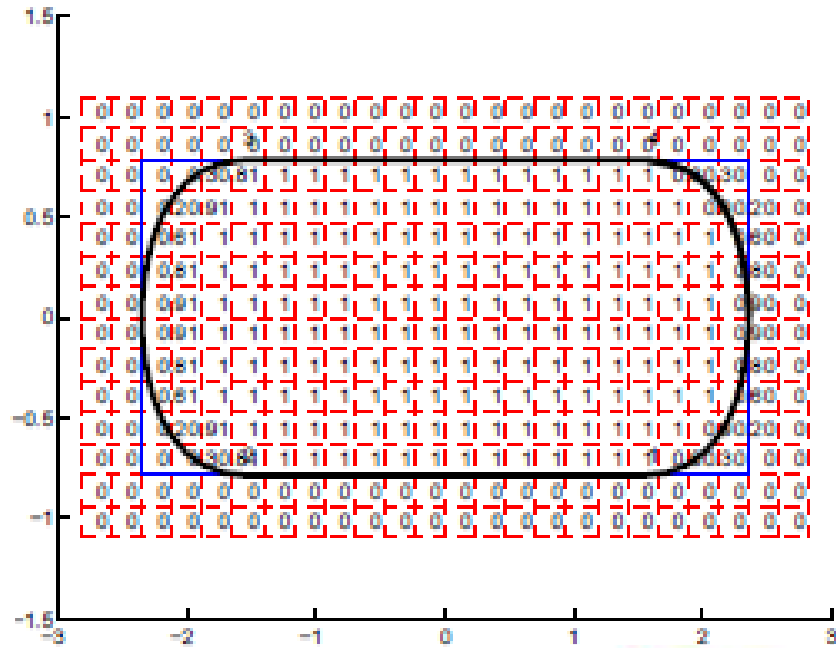
$\Omega_3 = \text{Extended overlap}$  ;  $\Omega_2 = \text{minimum overlap}$  ;  $\Omega_1 = \text{no overlap}$





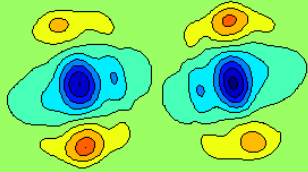
# Weight computation

Zerroukat



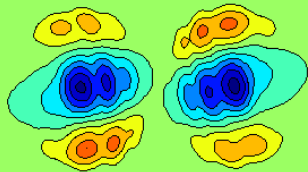
# Advection 2D: Mono Bermejo-Conde: Global versus Yin-Yang

Global



Q2\*P\* 0.500000 by|288- 0|\* 0\*|V20090113.000000-V20090101.000000|\*BC

Yin-Yang

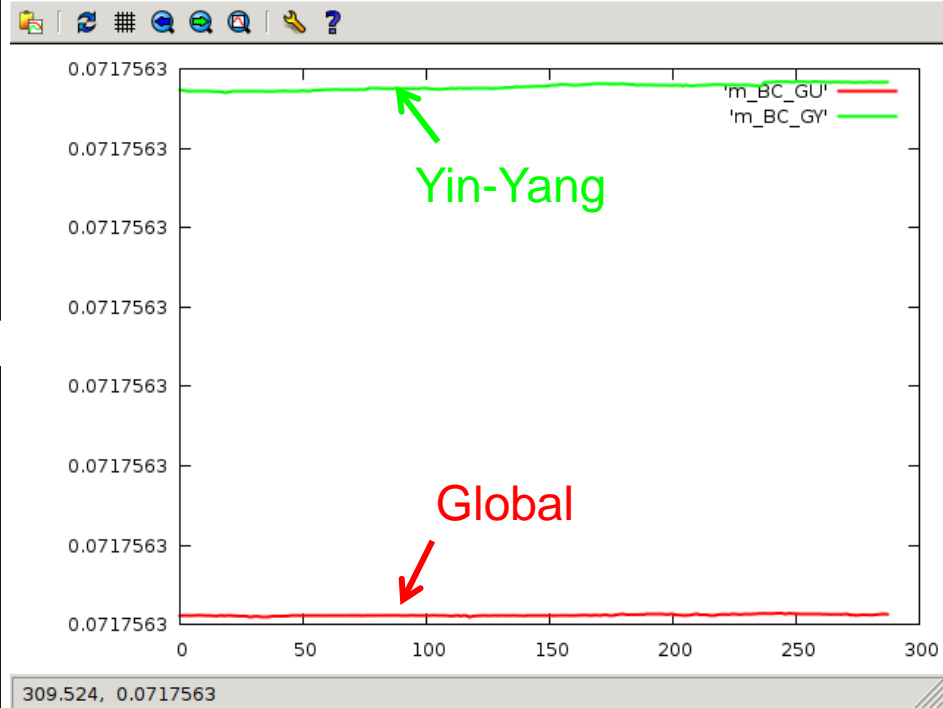


Q2\*P\* 0.500000 by|288- 0|\* 0\*|V20090113.000000-V20090101.000000|\*BC\*Y\*

Errors Q2

t=12d

Masses in time



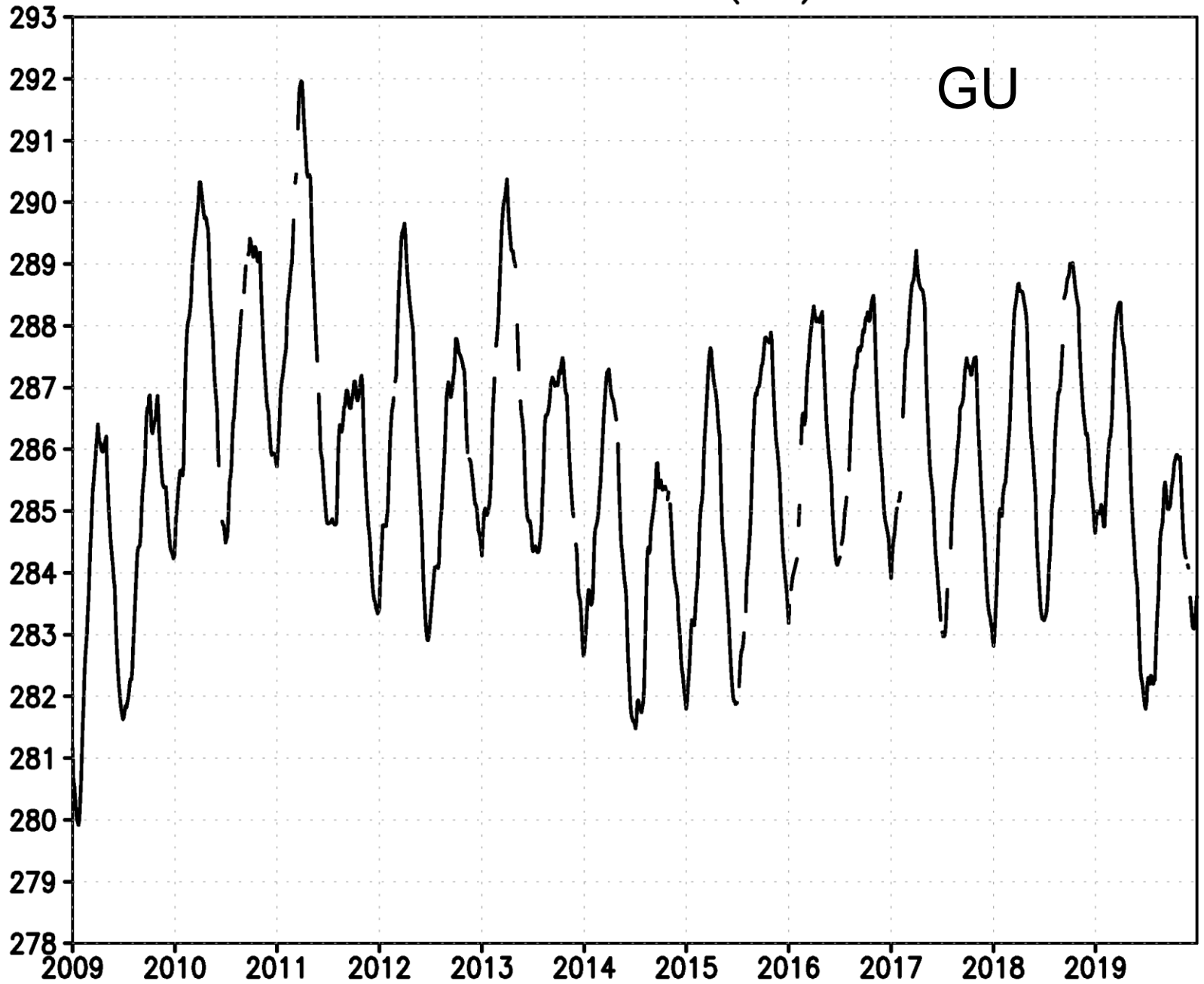
# Experiments

- GEM 4.6.0 – rc6
- Based on the GDPS config with  $\Delta t=30$  min & psadj=on
- Global Uniform (360x180)
- Yin Yang (319x107) – minimum overlap – no blending
- Linearized chemistry ( $O_3$ ,  $CH_4$ ) – non interactive
- Mass fixers : BC (ILMC monotonicity) – tracers only

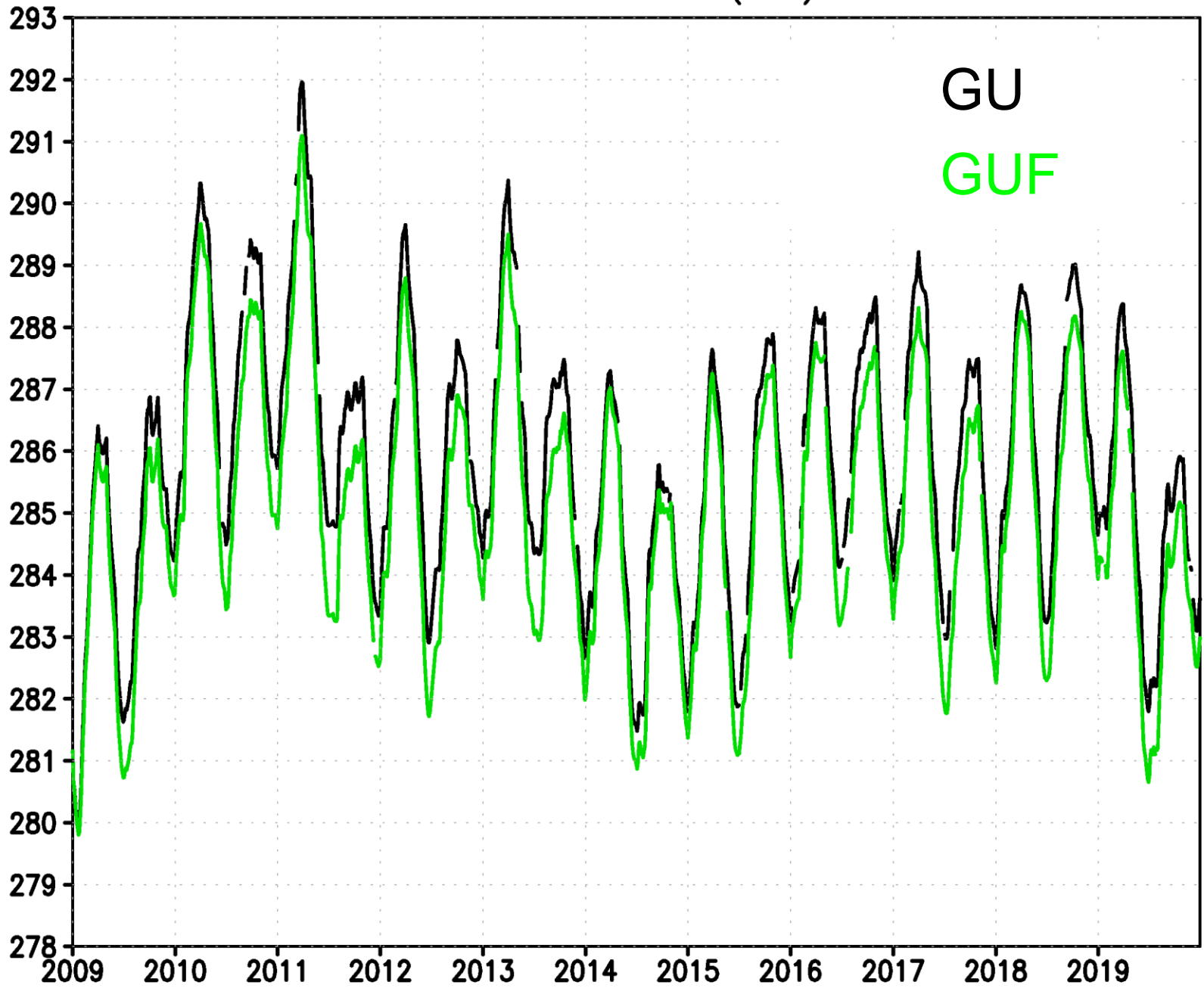
## 4 runs:

- |  |   |                  |
|--|---|------------------|
| 1) GEM Lat-Lon (GU) – 11y                | } | Same<br>dynamics |
| 2) GEM Lat-Lon + Mass fixers (GUF) – 11y |   |                  |
| 3) GEM Yin Yang (GY) – 3y                |   |                  |
| 4) GEM Yin Yang + Mass fixers (GYF) -3y  |   |                  |

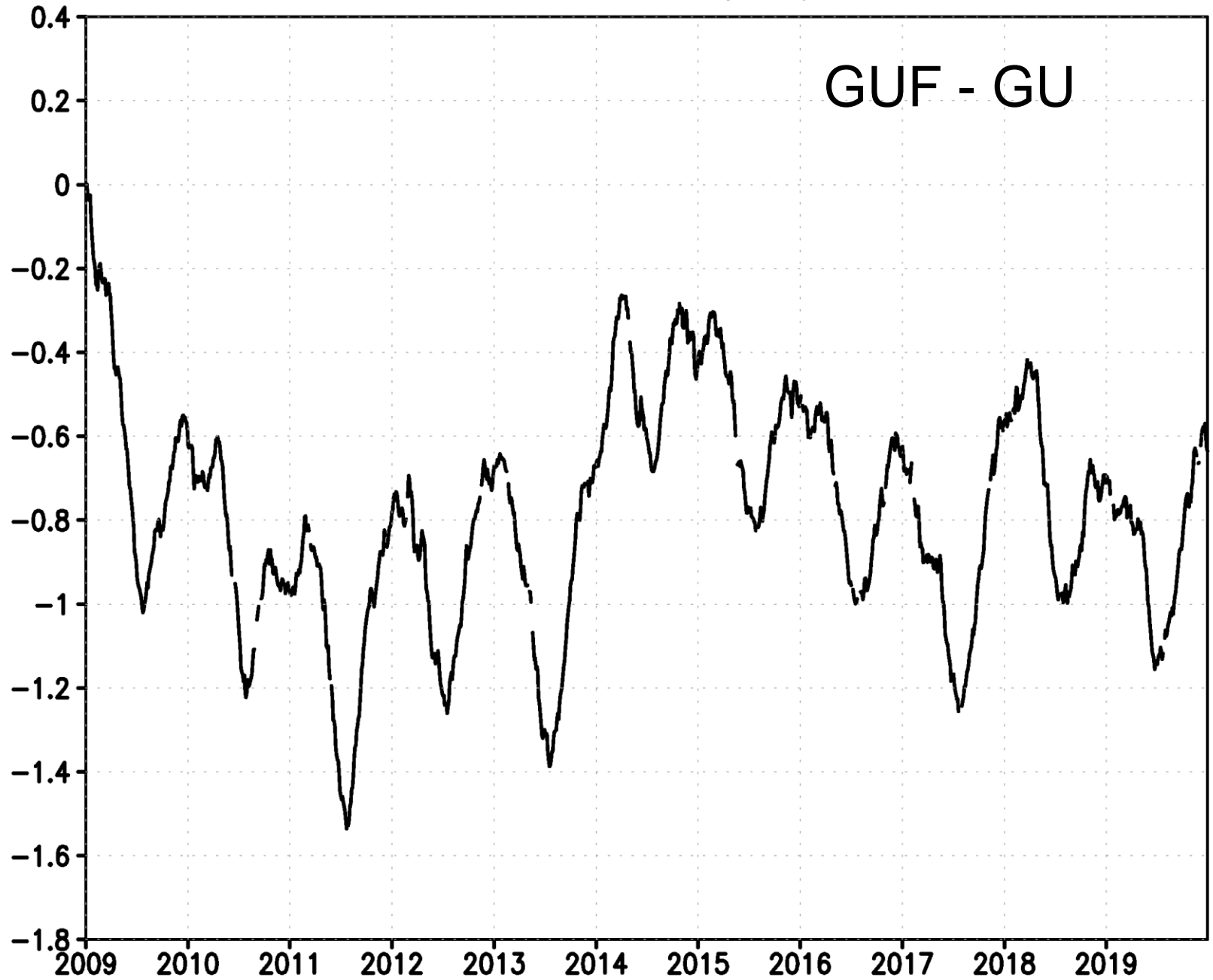
# Total Ozone (DU)



# Total Ozone (DU)

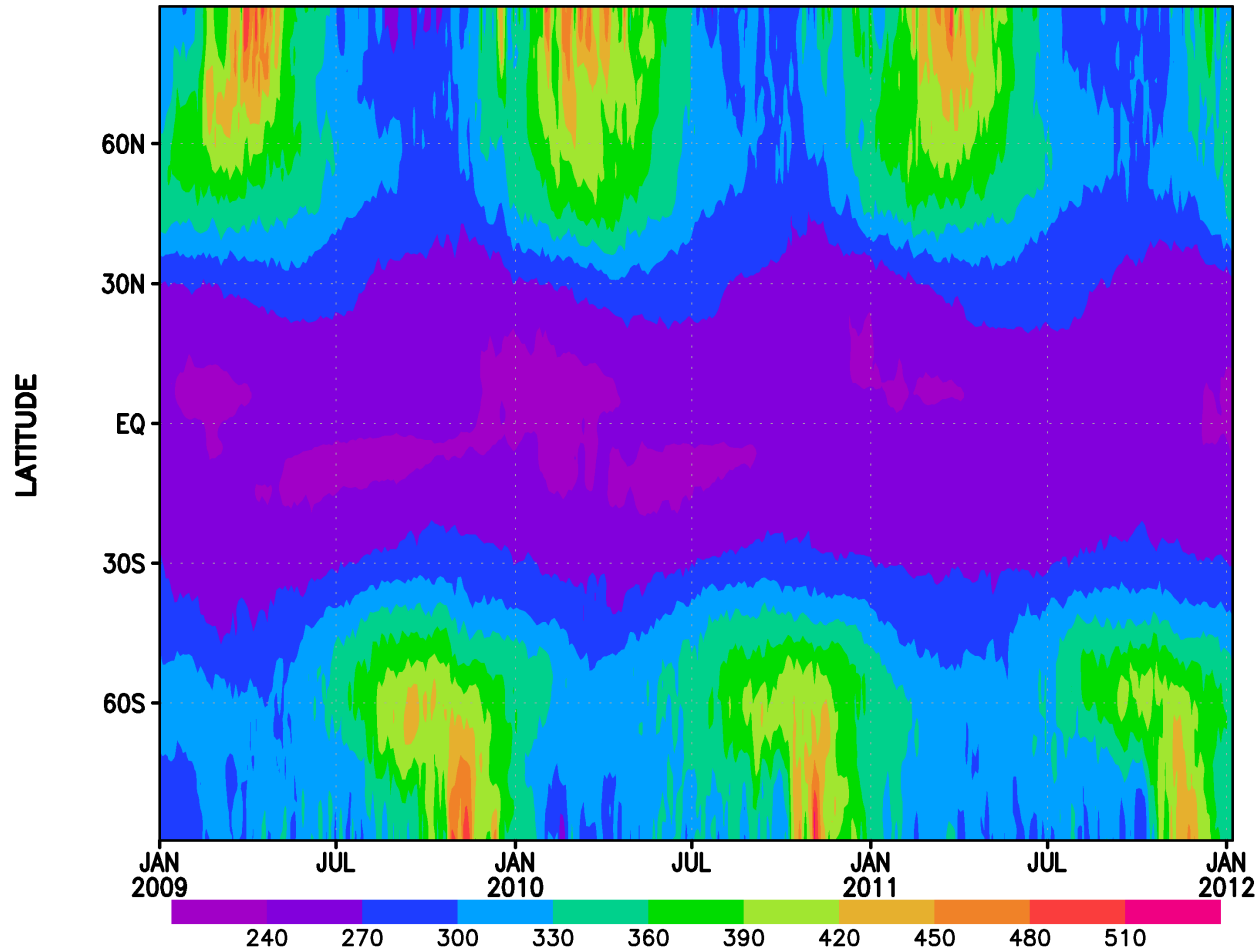


# Total Ozone difference (DU)

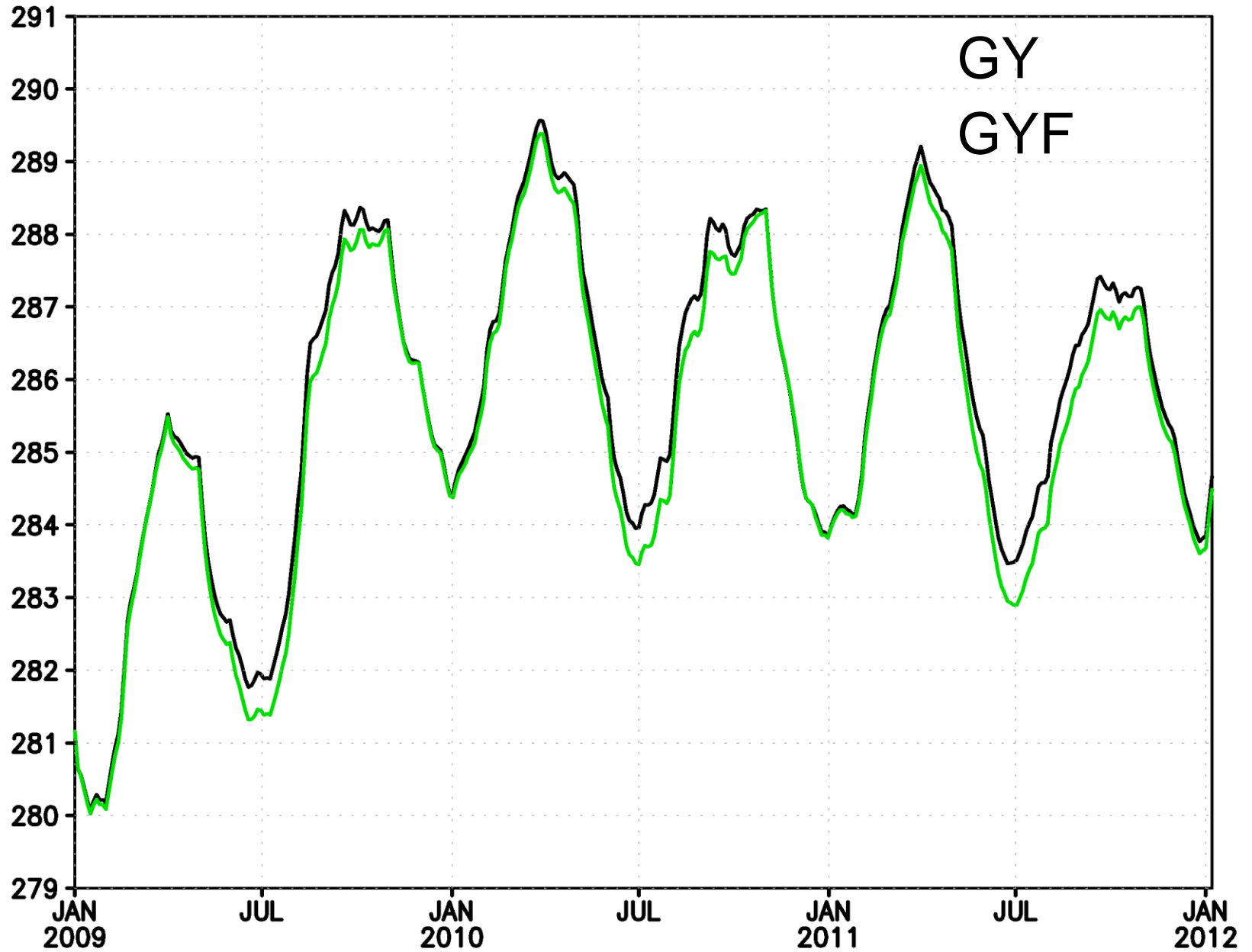


# Column Ozone (DU)

## 3 Year zonal mean time series

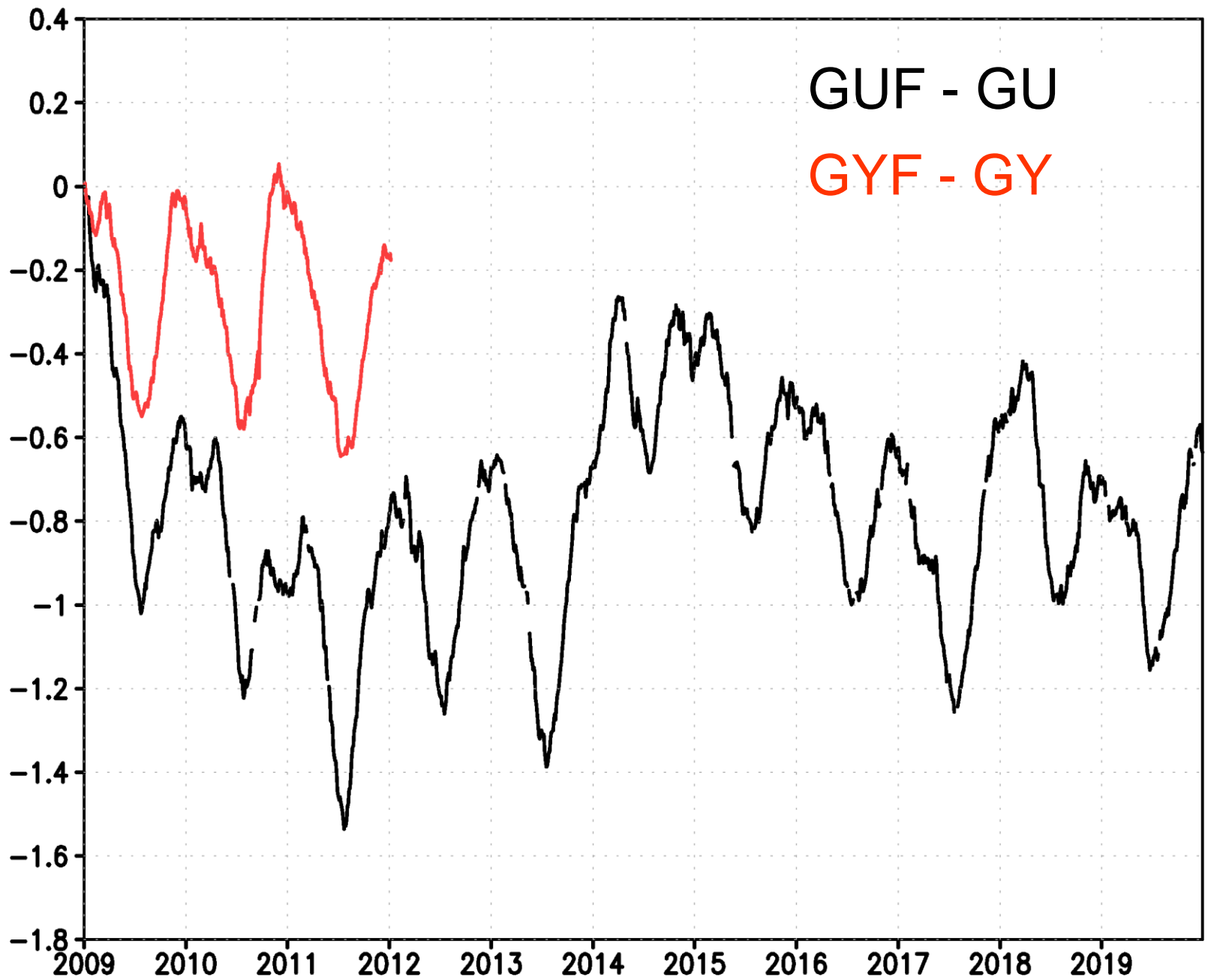


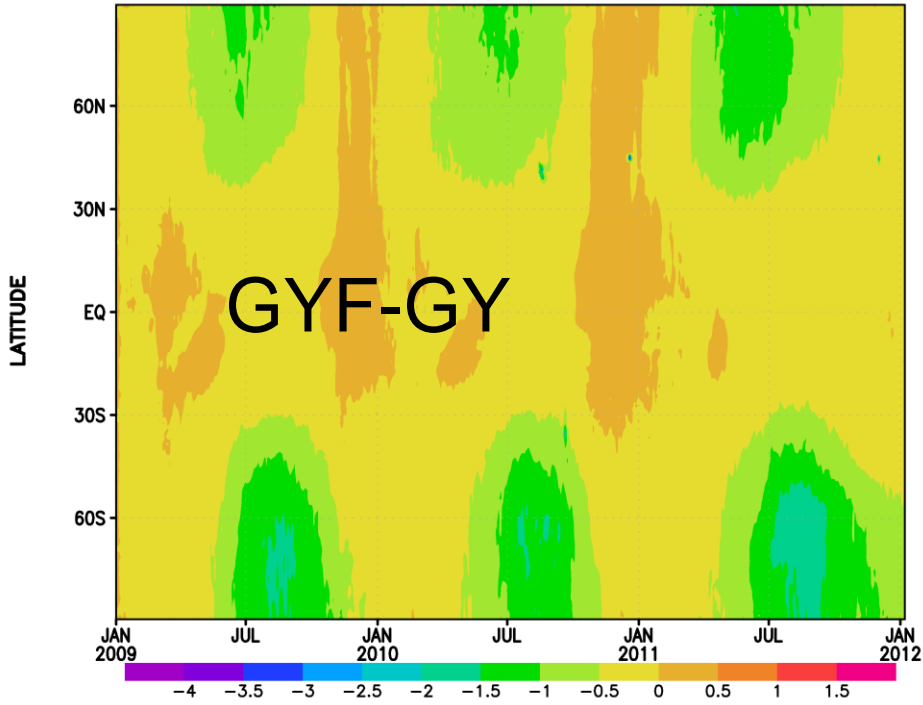
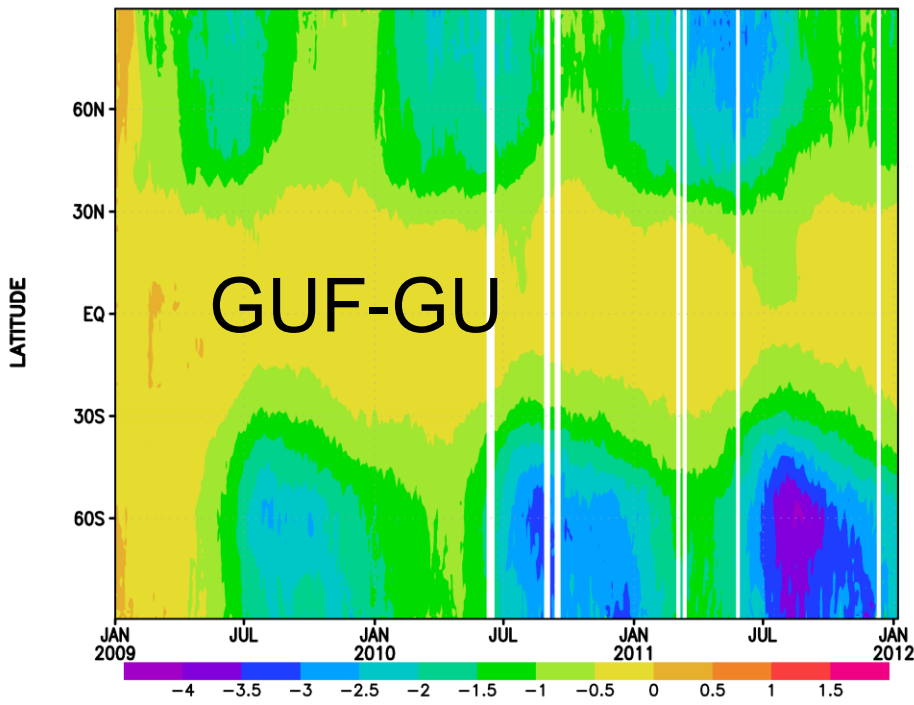
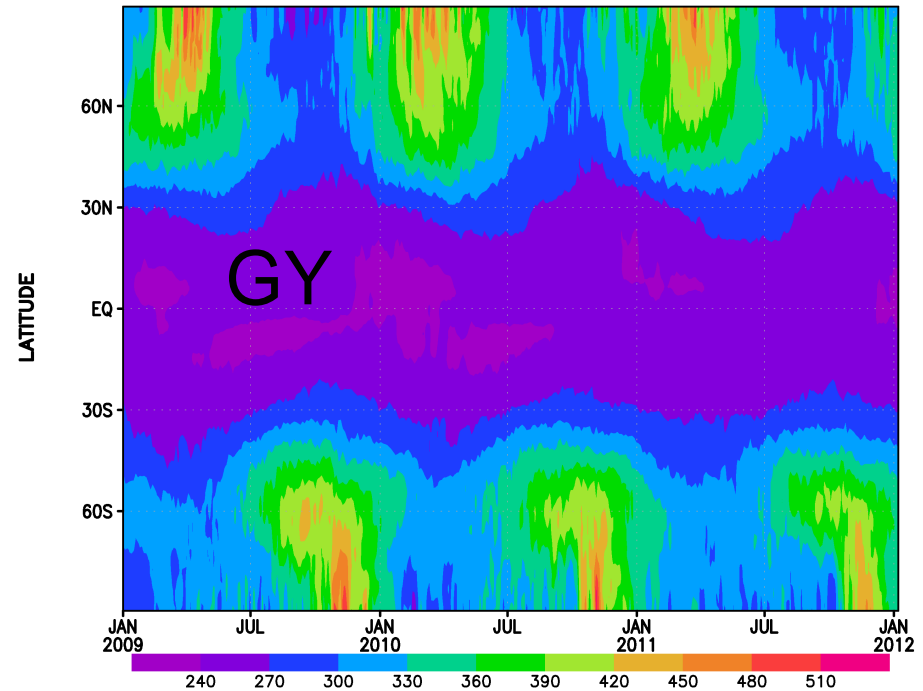
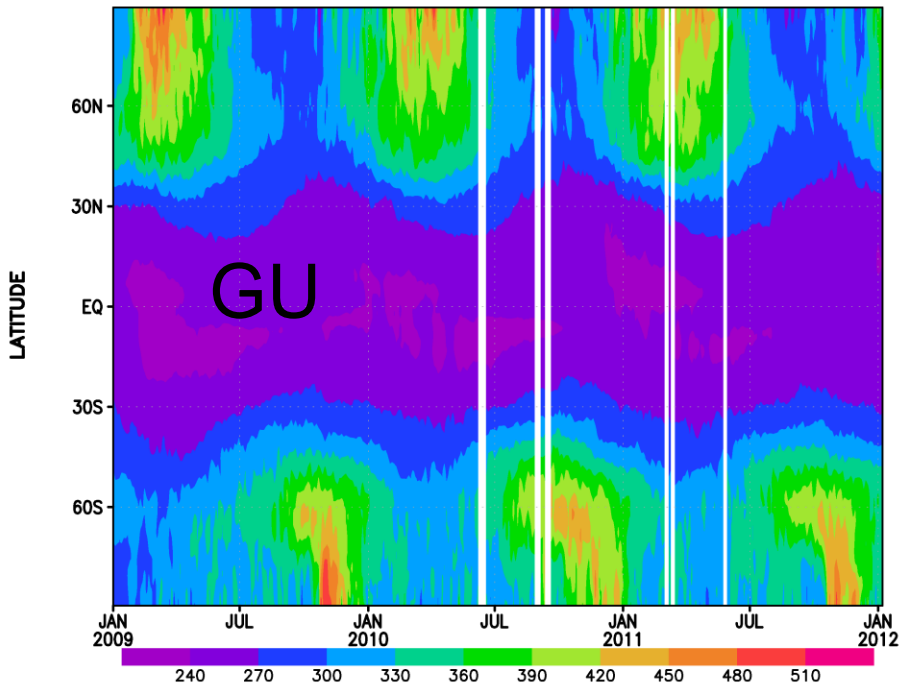
# Total Ozone (DU)



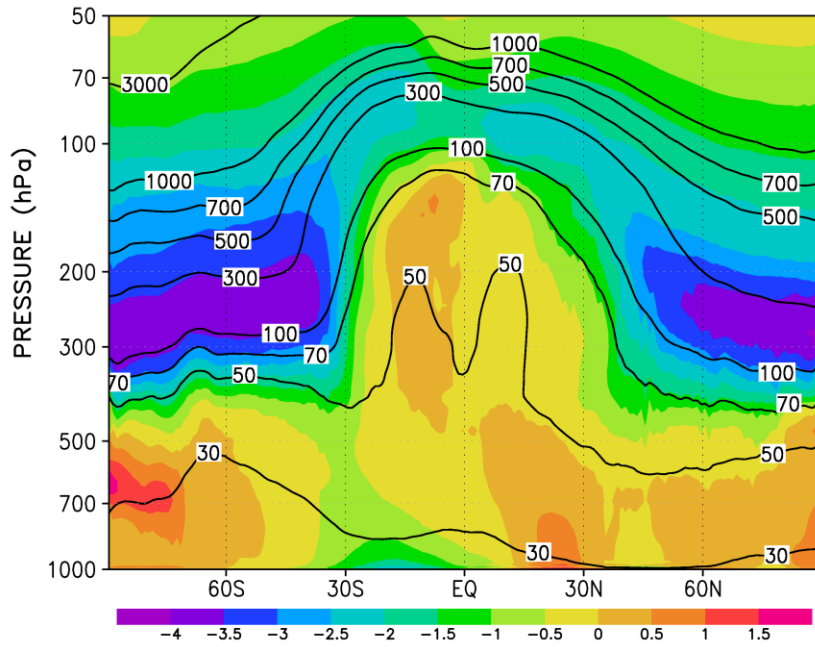


# Column Ozone (DU)



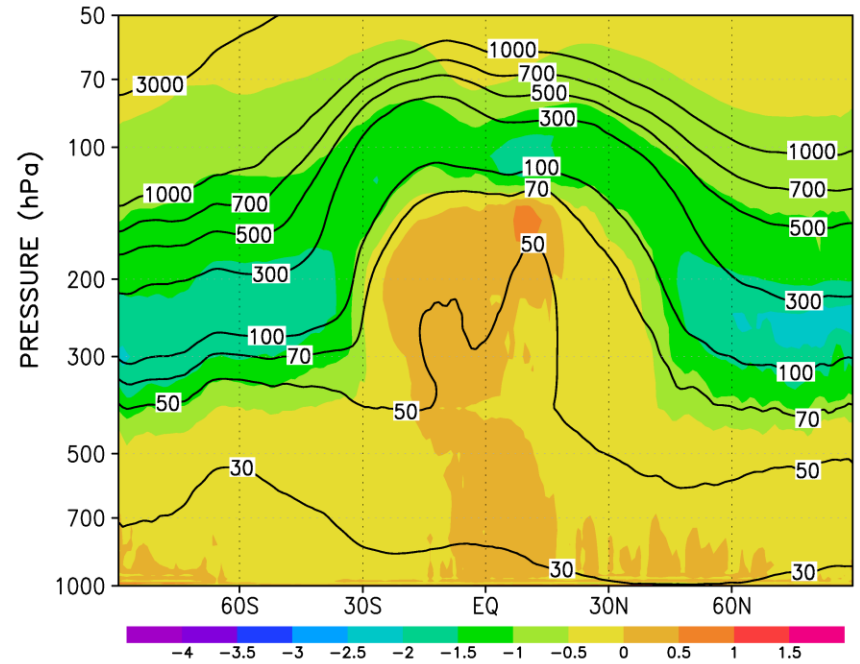


O3 (ppbv) – July 2012



GUF-GU

O3 (ppbv) - July 2012



GYF-GY

# Conclusions & next

- Mass fixers can be used to diagnose the deficiency of numerical schemes:

S-L transport on the Yin-Yang grid system ensure better mass conservation for ozone. For methane, the impact is neutral.

Next:

- Impact of Horizontal diffusion
- Evaluation of ILMC in GEM-MACH-v2 (GEM4 based)
- GEM-MACH-Global and mass fixers

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