

Towards a wavelet-based dynamically adaptive climate model

Nicholas Kevlahan

Department of Mathematics and Statistics visiting Laboratoire Jean Kuntzmann (Grenoble)



Rencontres mathématiques de Rouen – juin 2019

- **Thomas Dubos**

*Laboratoire de Météorologie Dynamique
École Polytechnique, France*

- **Matthias Aechtner**

Former PhD student (contributed to shallow water code)

Geophysical flows



(Credit: NASA Apollo 17 mission)

- Atmosphere and ocean dynamics
- Long distance wave propagation (*tsunamis*)
- Numerical weather prediction
- Climate modelling

Geophysical flows: need for new numerical methods

- Climate and weather models **under-resolved**
- Need **discrete conservation** of mass and potential vorticity and other **mimetic** properties
- Computational **grid** should **adapt** to achieve specified **error tolerance**, or resolve features of interest
- Spherical grid should **avoid singularities** (*near poles*)

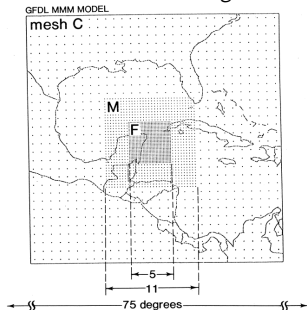
Adaptivity in numerical models

- Adaptivity **changes resolution** to guarantee uniform **error**, or focus on regions of **interest**
- **Optimal** use of computational resources

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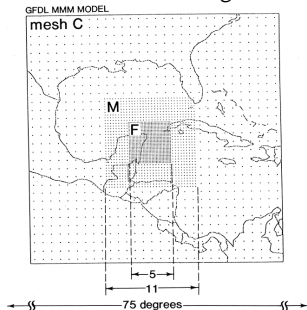
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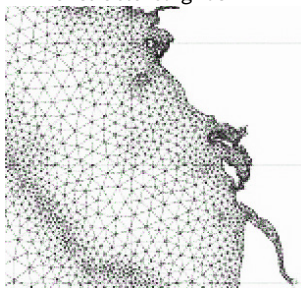
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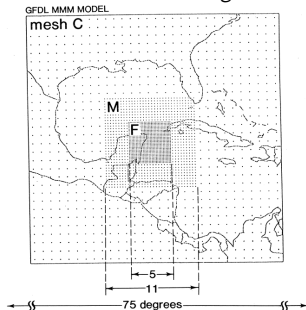
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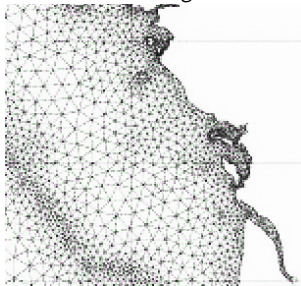
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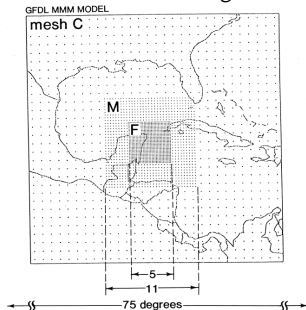
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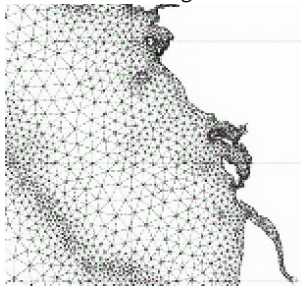
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... or **Wavelets!**

Development of adaptive 3D-hydrostatic dynamical core



(Credit: NASA Apollo 17 mission)

- 1 Shallow water equations on the plane using TRiSK discretization

Development of adaptive 3D-hydrostatic dynamical core



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- 2 Shallow water equations on the sphere using TRiSK discretization (*Icosahedral C-grid*)

Development of adaptive 3D-hydrostatic dynamical core



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- 3 Volume **penalization** for **coastline** boundary conditions in ocean models

Development of adaptive 3D-hydrostatic dynamical core

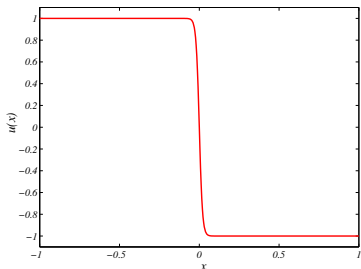


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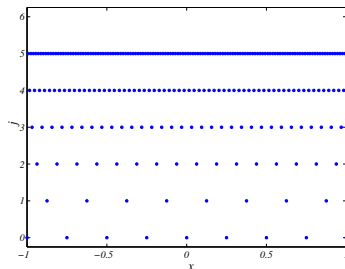
- 4 **3D hydrostatic** extension using DYNAMICO approach, horizontal adaptivity

Wavelet adaptivity

$$u(x) = \sum_{k \in \mathcal{K}^0} u_k^0 \phi_k^0(x) + \sum_{j=0}^{+\infty} \sum_{k \in \mathcal{L}^j} \tilde{u}_k^j \psi_k^j(x)$$



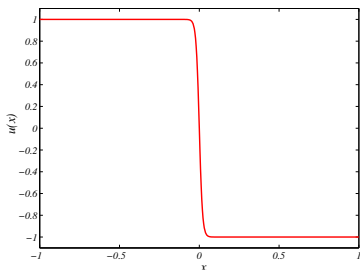
Function $u(x)$



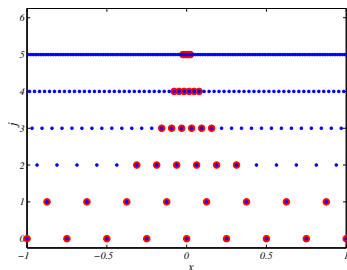
Wavelet locations x_k^j

Wavelet adaptivity

$$u_{\geq}(x) = \sum_{k \in \mathcal{K}^0} u_k^0 \phi_k^0(x) + \sum_{j=0}^{J-1} \sum_{\substack{k \in \mathcal{L}^j \\ |\tilde{u}_k^j| \geq \epsilon}} \tilde{u}_k^j \psi_k^j(x)$$



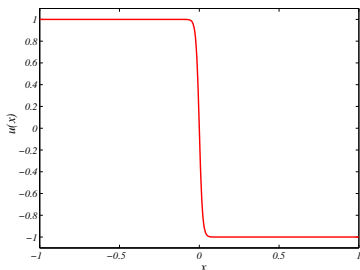
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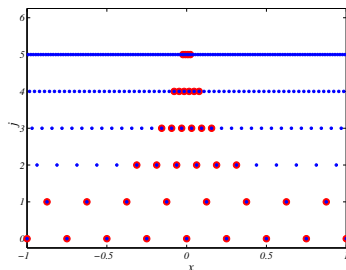
Wavelet locations x_k^j
 $\epsilon = 10^{-3}$

Wavelet adaptivity

$$\begin{aligned}\|u(x) - u_{\geq}(x)\|_{\infty} &= O(\varepsilon) \\ \mathcal{N} &= O(\varepsilon^{-1/2N}) \\ \|u(x) - u_{\geq}(x)\|_{\infty} &= O(\mathcal{N}^{-2N})\end{aligned}$$



Function $u(x)$



Wavelet locations x_k^j
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Dynamically adaptive wavelet method for PDEs

$$F\left(\frac{\partial u}{\partial t}, \frac{\partial^n u}{\partial x^n}, x, t\right) = 0$$

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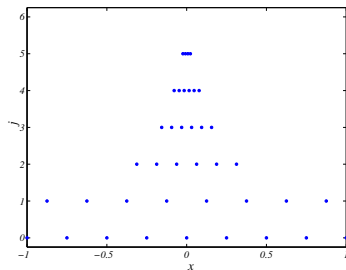
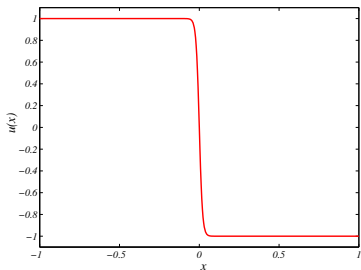
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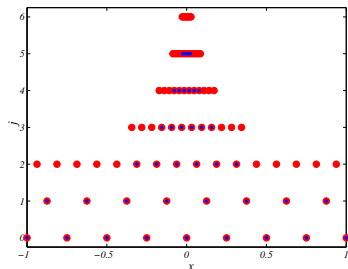
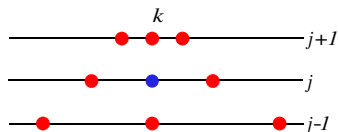
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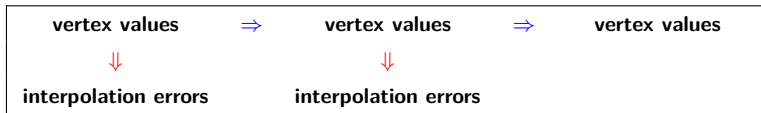
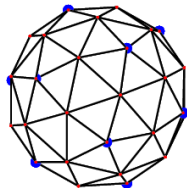
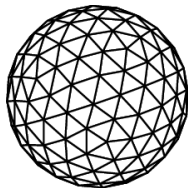
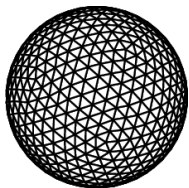
Dynamically adaptive wavelet method for PDEs

(Burgers equation)

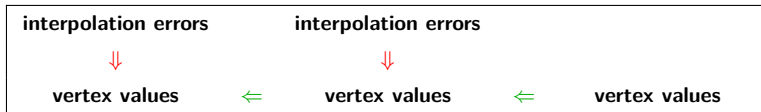
Dynamically adaptive wavelet method for PDEs

(Propagating front)

Discrete wavelet transform on the sphere

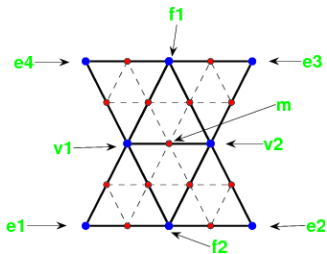


restriction
high-pass filter
wavelets



wavelets
reconstruction
prolongation

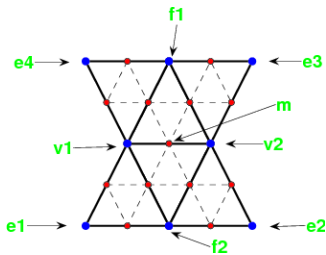
Wavelet transform on sphere (Schröder & Sweldens 1995)



Predict values at fine vertices m by interpolation using stencil of coarse vertices k

Lift values at vertices k to conserve properties (*mean*) in smooth approximation

Wavelet transform on sphere (Schröder & Sweldens 1995)



Analysis: $j + 1 \rightarrow j$

$$\text{(high pass)} \quad \tilde{u}_m^j = u_m^{j+1} - \sum_{k \in \mathcal{K}_m} \tilde{s}_{k,m}^j u_k^{j+1}$$

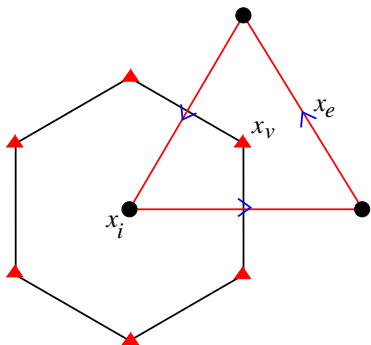
$$\text{(restrict)} \quad u_k^j = u_k^{j+1} + \sum_{m \in \mathcal{M}_k} s_{k,m}^j \tilde{u}_m^j$$

Synthesis: $j \rightarrow j + 1$

$$\text{(prolong)} \quad u_k^{j+1} = u_k^j - \sum_{m \in \mathcal{M}_k} s_{k,m}^j \tilde{u}_m^j$$

$$\text{(reconstruct)} \quad u_m^{j+1} = \tilde{u}_m^j + \sum_{k \in \mathcal{K}_m} \tilde{s}_{k,m}^j u_k^{j+1}$$

2D: TRiSK scheme (Thuburn et al. 2010)



Staggered dual grids for mass
and vorticity
(Velocity at cell edges)

Discrete shallow water equations

$$\frac{\partial h_i}{\partial t} = -[\text{div}(F_e)]_i$$

$$\frac{\partial \mathbf{u}_e}{\partial t} = F_e^\perp q_e - [\text{grad}(B_i)]_e$$

- $F_e = h_e u_e$ is **thickness flux**
- F_e^\perp is **perpendicular** to F_e

Scale commutation properties of differential operators

$$\begin{array}{ccc} B_i^0, F_e^0, u_e^0 & \xrightarrow{\text{grad}^0, \text{div}^0, \text{curl}^0} & \text{grad } B_i^0, \text{div } F_e^0, \text{curl } u_e^0 \\ \uparrow R & & \uparrow R \\ B_i^1, F_e^1, u_e^1 & \xrightarrow{\text{grad}^1, \text{div}^1, \text{curl}^1} & \text{grad } B_i^1, \text{div } F_e^1, \text{curl } u_e^1 \end{array}$$

Commutation diagram

Scale commutation properties of differential operators

Commutation relations

$$R_h^j \circ \operatorname{div}^{j+1} = \operatorname{div}^j \circ R_F^j \quad \textit{conserve mass}$$

$$\operatorname{curl}^j \circ R_{\mathbf{u}}^j = R_{\zeta}^j \circ \operatorname{curl}^{j+1} \quad \textit{conserve circulation}$$

$$\operatorname{grad}^j \circ R_B^j = R_{\mathbf{u}}^j \circ \operatorname{grad}^{j+1} \quad \textit{no spurious vorticity}$$

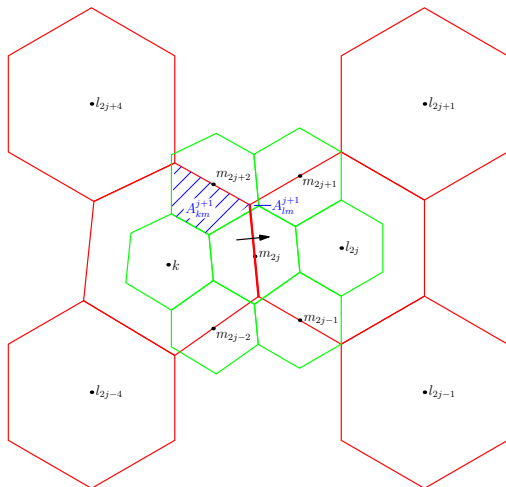
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Adaptive overlay on any flux-based method

Extension to icosahedral C-grid on sphere: flux restriction



Fine and **coarse** scale cells to calculate flux restriction through coarse edge indicated by arrow. A_{km}^{j+1} and A_{lm}^{j+1} are partial areas.

3D: DYNAMICO equations (*Dubos et al 2015*)

- Multilayer hydrostatic shallow water equations
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3D: DYNAMICO equations (*Dubos et al 2015*)

- **Multilayer hydrostatic** shallow water equations (*compressible/incompressible*)
- Derive equations of motion from **discrete Hamiltonians**
- TRiSK for **horizontal discretization**
- **Conserves** energy (*or enstrophy*) and mass

$$\begin{aligned}\frac{\partial m_{ik}}{\partial t} + \delta_i U_k &= 0, & \frac{\partial \Theta_{ik}}{\partial t} + \delta_i (\theta_{ek}^* U_k) &= 0 \\ \frac{\partial v_{ek}}{\partial t} + \delta_e B_k + \theta_{ek}^* \delta_e \pi_k + (q_k U_k)_e^\perp &= 0\end{aligned}$$

Multiscale icosahedral grid resolution

J	N	$\overline{\Delta x}$ [deg]	$\overline{\Delta x}$ [km]
4	2 562	4	480
5	10 242	2	240
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7	163 842	1/2	56
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- Local **adaptive** grid scale j controlled by **error tolerance** ε

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- At least **piecewise linear** required for Held–Suarez test case
 - **Piecewise constant** sufficient for mountain induced Rossby wave and baroclinic instability

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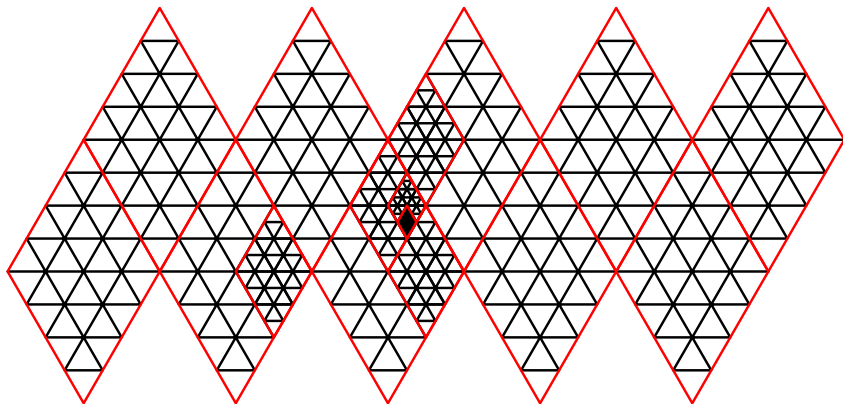
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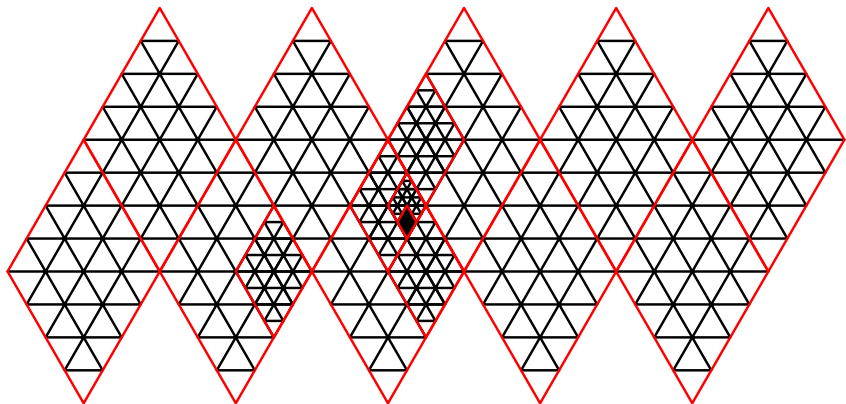
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Generates *horizontally adapted grid*

Hybrid data structure: irregular tree data structure with regular patches

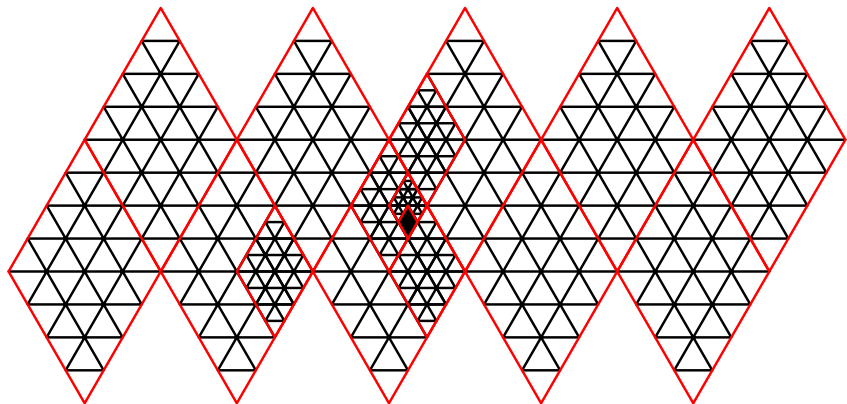


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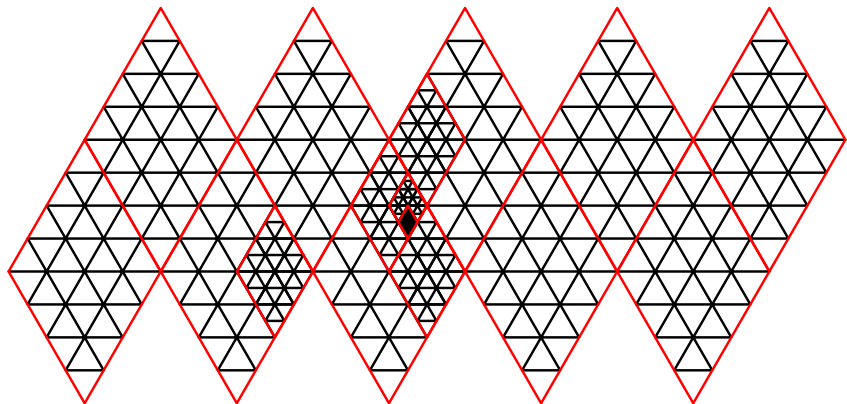
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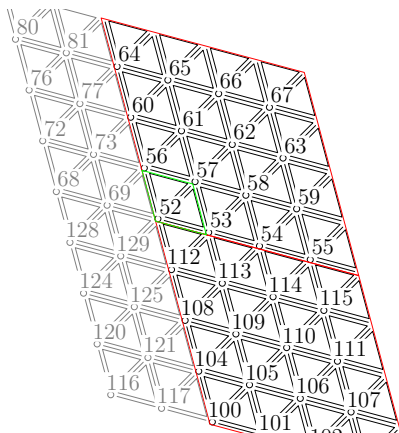


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- Domains refined adaptively into sub-domains.
- Lowest level locally is regular 4×4 patch.

Parallelization

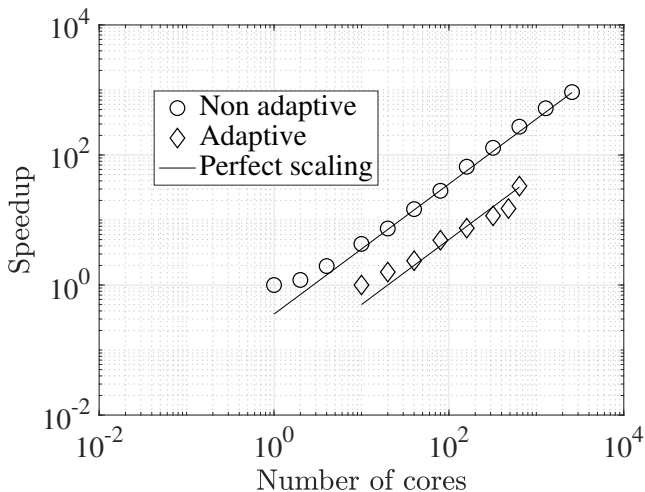
- Parallelization using `mpi`
- `Sub-domains` distributed to different cores
- `Ghost points` added, values communicated as necessary for operators
- `Hybrid tree-patch` data structure
- Communications at each `trend computation` and at each `grid adaptation step`
- Where possible communication is `non-blocking`
- Simple `load balancing` at each a check point save

Computational grid with ghost cells

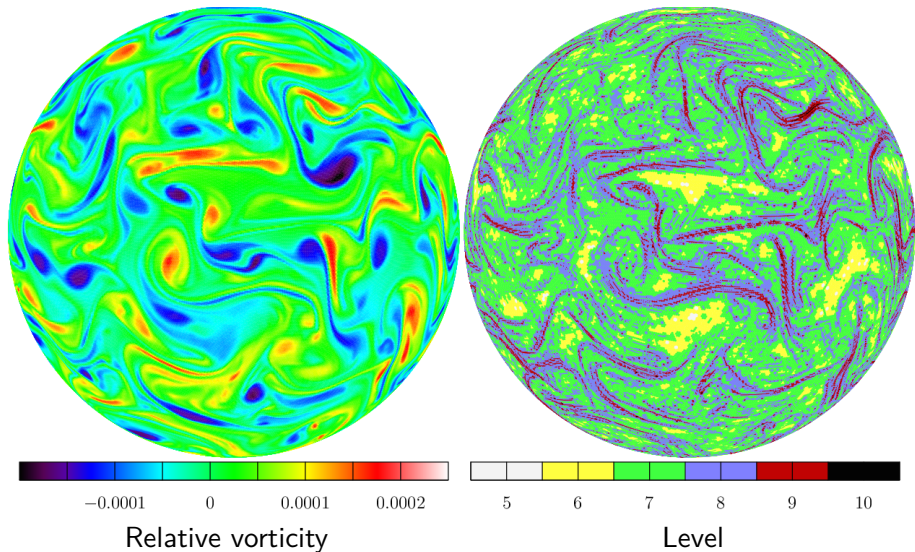


4×4 patch is regular grid of elements. Element is one node, two triangles and three edges. Ghost points added at edges of sub-domain.

Strong parallel scaling



2D shallow water turbulence (1/16° max resolution)

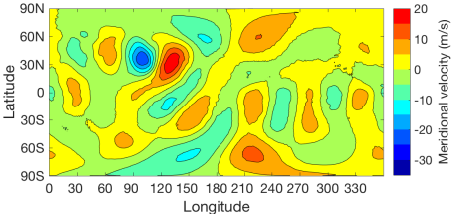
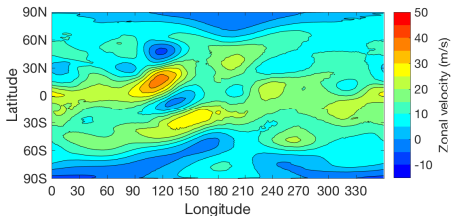
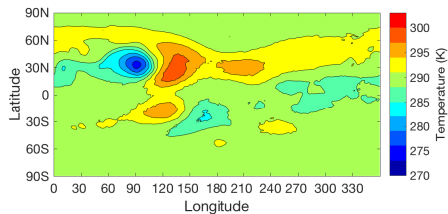
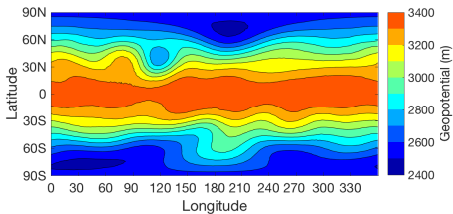


Mountain-induced Rossby wave *(DCMIP 2008 case 5)*

26 vertical levels, results at 700 hPa, no diffusion

Mountain-induced Rossby wave at 25 days *(DCMIP 2008 case 5)*

26 vertical levels, results at 700 hPa, no diffusion



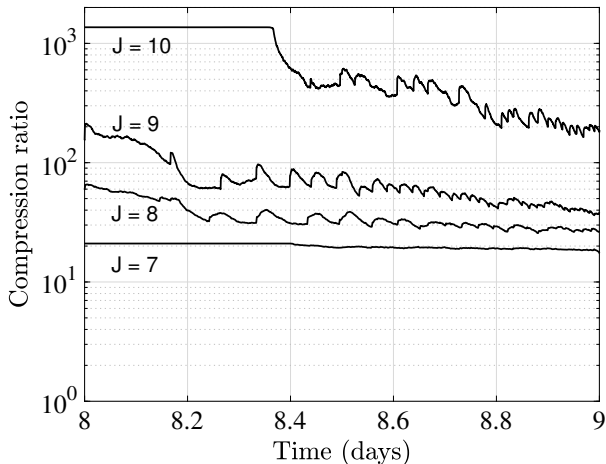
Baroclinic instability of jet stream *(DCMIP 2012 case 4)*

26 vertical levels, results at 867 hPa, hyperdiffusion

$$\nu_{scalar} = 5.3 \times 10^{12}, \nu_{div} = 1.0 \times 10^{14}, \nu_{curl} = 1.1 \times 10^{13}$$

Baroclinic instability of jet stream *(DCMIP 2012 case 4)*

Grid compression as J increases ($J_{min} = 5$, no diffusion, adapt on trend)



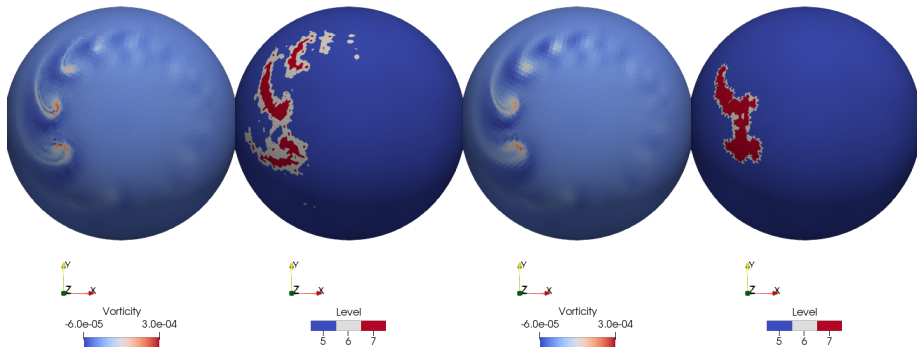
Baroclinic instability of jet stream *(DCMIP 2012 case 4)*

Compare adaptivity *(No diffusion, equal number of active grid points)*

Day 9

Adapt on variables

Adapt on trend



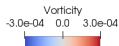
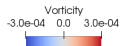
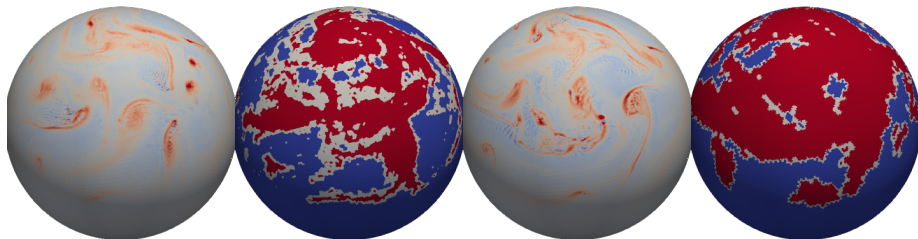
Baroclinic instability of jet stream *(DCMIP 2012 case 4)*

Compare adaptivity *(No diffusion, equal number of active grid points at day 9)*

Day 20

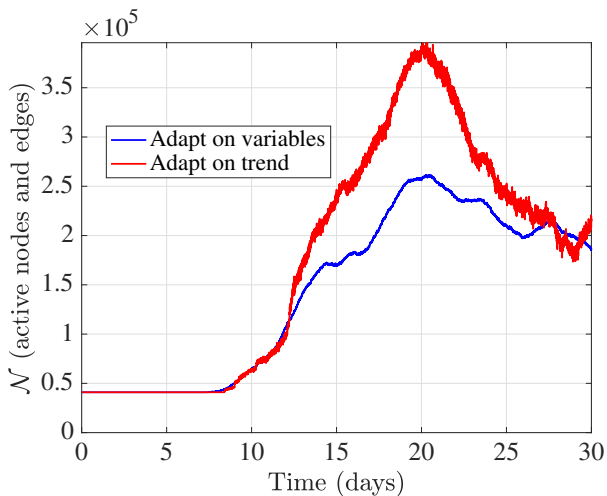
Adapt on variables

Adapt on trend



Baroclinic instability of jet stream *(DCMIP 2012 case 4)*

Compare adaptivity *(No diffusion, equal number of active grid points at day 9)*

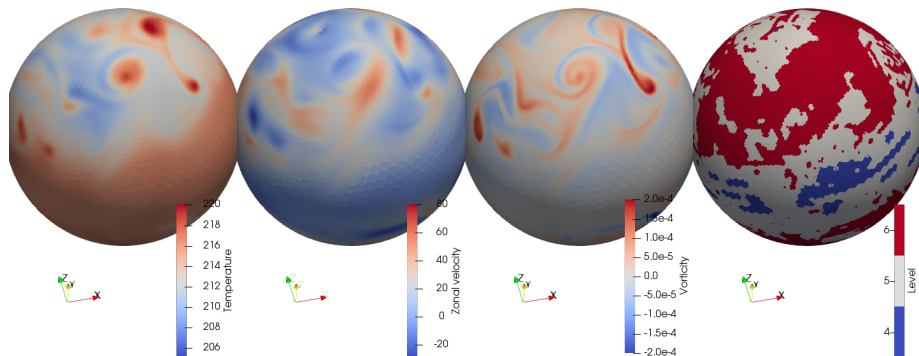


Held & Suarez (1994) $1/4^\circ$ maximum resolution

$\varepsilon = 0.02$, 18 vertical levels, results at 250 hPa, piecewise parabolic remapping

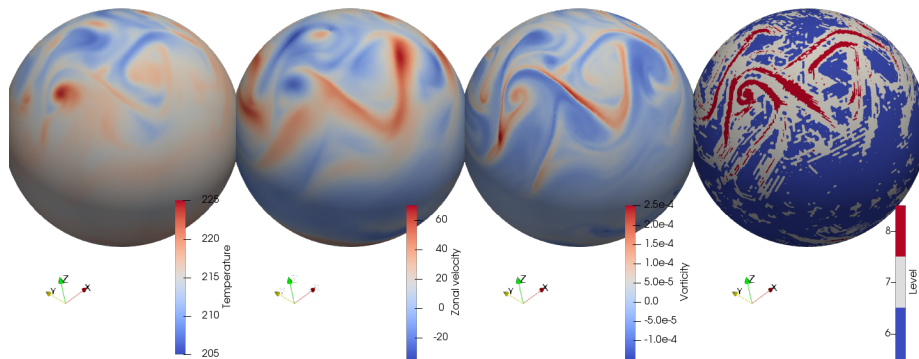
Held & Suarez (1994) low resolution 1° run

$\varepsilon = 0.04$ (18 vertical levels, results at 250 hPa, piecewise parabolic remapping)



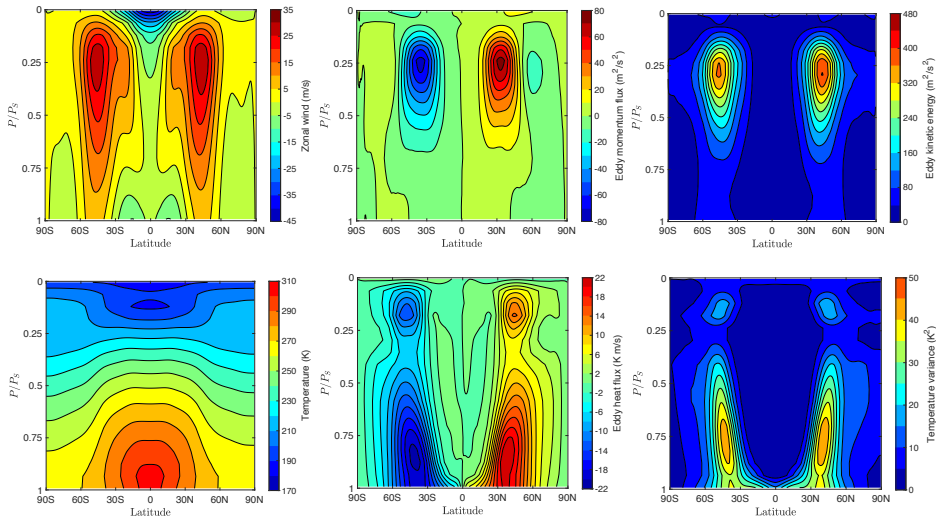
Held & Suarez (1994) high resolution $1/4^\circ$ run

$\varepsilon = 0.02$ (18 vertical levels, results at 250 hPa, piecewise parabolic remapping)



Held & Suarez (1994) zonal statistics

High resolution: $J = 6, 7, 8$, $\varepsilon = 0.02$, piecewise parabolic remapping



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Ongoing work

- Adapt vertical grid by optimizing target grid (*r-adaptivity*) and possibly de-activating some vertical layers (*dormant layers*)
- Simple physics applied to planets (*Saturn, exoplanets*)
- Ocean model (*ocean circulation, turbulence generation, tsunamis*)