Combined Characteristics and Finite Volume Methods for Dam-break Problems

New Approach

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SWE with Horizontal Variable Density

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We consider the one-dimensional shallow water equations written in conservative as

$$\partial_t (\rho h) + \partial_x (\rho h u) = 0,$$

$$\partial_t (\rho h u) + \partial_x \left(\rho h u^2 + \frac{1}{2} \rho g h^2 \right) = -g \rho h \partial_x Z.$$

If the density ρ is constant, the equations reduce to

$$\partial_t h + \partial_x (hu) = 0,$$

$$\partial_t (hu) + \partial_x \left(hu^2 + \frac{1}{2}gh^2 \right) = -gh\partial_x Z.$$

Both systems can reformulated in a compact form as

$$\mathbf{W}_t + \mathbf{F}(\mathbf{W})_x = \mathbf{S}(\mathbf{W}).$$

Advective Formulation of the SWE

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The SWE equations

$$\partial_t (\rho h u) + \partial_x (\rho h u) = 0,$$

$$\partial_t (\rho h u) + \partial_x \left(\rho h u^2 + \frac{1}{2} \rho g h^2 \right) = -g \rho h \partial_x Z,$$

can also be reformulated in an advective form as

$$D_t(\rho h) + \rho h \partial_x u = 0,$$

$$D_t u + g \partial_x (h + Z) = -\frac{g}{2\rho} h \partial_x \rho,$$

where D_t denotes the total derivative defined by

$$D_t\omega = \partial_t\omega + u\partial_x\omega.$$

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Dam-break problems can be formed either by discontinuous initial conditions for the water height or discontinuous density function within the spatial domain

$$h(x,0) = \begin{cases} h_l, & \text{if } x \leq x_B, \\ h_r, & \text{if } x > x_B. \end{cases} \quad \rho(x) = \begin{cases} \rho_l, & \text{if } x \leq x_B, \\ \rho_r, & \text{if } x > x_B. \end{cases}$$





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 $\mathbf{W}_t + \mathbf{F}(\mathbf{W})_x = \mathbf{0},$

with respect to time and space over the time-space control domain $[t_n, t_{n+1}] \times [x_{i-1/2}, x_{i+1/2}]$, one obtains the following discrete problem

$$\mathbf{W}_i^{n+1} = \mathbf{W}_i^n - \frac{\Delta t}{\Delta x} \left(\mathbf{F}(\mathbf{W}_{i+1/2}^n) - \mathbf{F}(\mathbf{W}_{i-1/2}^n) \right),$$

where \mathbf{W}_{i}^{n} is the time-space average of the solution \mathbf{W} in the domain $[x_{i-1/2}, x_{i+1/2}]$ at time t_{n} and $\mathbf{F}(\mathbf{W}_{i\pm 1/2}^{n})$ are the numerical fluxes at $x = x_{i\pm 1/2}$ and time t_{n} .

 $W_{i\pm 1/2}^{n}$?

Formulation of the Characteristics Method

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We reconstruct the numerical fluxes $\mathbf{W}_{i\pm 1/2}^{n}$ using the method of characteristics applied to the SWE rewritten in physical variables $\mathbf{U} = (\rho h, u)^{T}$

$$D_t (\rho h) + \rho h \partial_x u = 0,$$

$$D_t u + g \partial_x (h + Z) = -\frac{g}{2\rho} h \partial_x \rho$$

Thus, the associated characteristic curves are solutions of the initial-value problem

$$\frac{dX_{i+1/2}(\tau)}{d\tau} = u_{i+1/2}(\tau, X_{i+1/2}(\tau)), \quad \tau \in [t_n, t_n + \Delta t],$$

$$X_{i+1/2}(t_n + \Delta t) = x_{i+1/2}.$$

Note that $X_{i+1/2}(\tau)$ is the departure point at time τ of a particle that will arrive at point $x_{i+1/2}$ in time $t_n + \Delta t$. The solutions $X_{i+1/2}(\tau)$ can be expressed as

$$X_{i+1/2}(t_n) = x_{i+1/2} - \int_{t_n}^{t_n + \Delta t} u_{i+1/2} \left(X_{i+1/2}(\tau) \right) d\tau.$$
(1)

The integral in (1) can be calculated using the simple iteration

$$\delta_{i+1/2}^{(m+1)} = \alpha \Delta t u \left(t_n, x_{i+1/2} - \delta_{i+1/2}^{(m)} \right), \qquad m = 0, 1, \dots$$
(2)

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Once the characteristics curves $X_{i+1/2}(t_n)$ are known, the intermediate solutions are reconstructed as

$$\mathbf{U}_{i+1/2}^{n} = \mathbf{U}(t_{n} + \alpha \Delta t, x_{i+1/2}) = \mathbf{\tilde{U}}(t_{n}, X_{i+1/2}(t_{n})),$$

where $\tilde{\mathbf{U}}(t_n, X_{i+1/2}(t_n))$ is the solution at the characteristic foot computed by interpolation from the gridpoints of the control volume where the departure point resides *i.e.*

$$\tilde{\mathbf{U}}(t_n, X_{i+1/2}(t_n)) = \mathcal{P}\Big(\mathbf{U}(t_n, X_{i+1/2}(t_n))\Big),$$

where \mathcal{P} represents the interpolating polynomial. For instance a Lagrange-based interpolation polynomials can be formulated as

$$\mathcal{P}\Big(\mathbf{U}(t_n, X_{i+1/2}(t_n))\Big) = \sum_k l_k(X_{i+1/2})\mathbf{U}_k^n, \quad \text{with} \quad l_k(x) = \prod_{\substack{q=0\\q \neq k}} \frac{x - x_q}{x_k - x_q}.$$

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A Simple Linear Analysis

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Let us consider the linear problem

 $\partial_t u + c \partial_x u = 0,$

where c is a constant. The proposed characteristic finite volume scheme can be interpreted as the predictor stage

$$U_{i+1/2}^{n} = u\left(t_{n} + \alpha \Delta t, x_{i+1/2}\right) = \mathcal{P}\Big(U\left(t_{n}, X_{i+1/2}(t_{n})\right)\Big),$$
(3)

followed by the corrector stage

$$U_i^{n+1} = U_i^n - \frac{\alpha \Delta t}{\Delta x} \left(f(U_{i+1/2}^n) - f(U_{i-1/2}^n) \right).$$
(4)

Using a linear interpolating polynomial $\ensuremath{\mathcal{P}}$ for the linear problem, we have the following results:

LEMMA **1** Let Δt satisfy the condition

$$\frac{1}{2\alpha} \leq |c| \frac{\Delta t}{\Delta x} \leq \frac{1}{\sqrt{2\alpha}}.$$

Then the characteristic finite volume scheme (3) and (4) is stable and TVD.

C-property

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Applied to the shallow water equations the characteristic finite volume scheme gives

$$\begin{aligned} h_i^{n+1} &= h_i^n - \frac{\Delta t}{\Delta x} \left(q_{i+1/2}^n - q_{i-1/2}^n \right), \\ q_i^{n+1} &= q_i^n - \frac{g}{2} \frac{\Delta t}{\Delta x} \left(\left(h_{i+1/2}^n \right)^2 - \left(h_{i-1/2}^n \right)^2 \right) - \frac{g}{2} \frac{\Delta t}{\Delta x} \hat{h}_i^n \left(Z_{i+1} - Z_{i-1} \right), \end{aligned}$$

where the intermediate solutions are given by

$$\begin{aligned} h_{i+1/2}^{n+1} &= \tilde{h}_{i+1/2}^n - \alpha \Delta t \tilde{h}_{i+1/2}^n \left(u_{i+1} - u_i \right), \\ u_{i+1/2}^{n+1} &= \tilde{u}_{i+1/2}^n - \alpha \Delta t g \left(h_{i+1}^n + Z_{i+1} - h_i^n + Z_i \right). \end{aligned}$$

Using a linear interpolating polynomial ${\mathcal{P}}$ for the linear problem, we have the following results:

LEMMA 2 If the source term is approximated by

$$\hat{h}_i^n = \frac{1}{4} \left(h_{i+1}^n + 2h_i^n + h_{i-1}^n \right).$$

Then the characteristic finite volume scheme stasfies the C-property.



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- Combined characteristics and finite volume method performs well for numerical solution of dam-break problems.
- Combined characteristics and finite volume method does not require Riemann-problem solvers.
- Combined characteristics and finite volume method is conservative and satisfy the C-property.
- Nonlinear analysis.
- Extension to two-dimensional problems.



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Thank You.