A one-dimensional benchmark for the propagation of Poincaré waves

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\textbf{Abstract}

Several numerical methods are employed to solve the linear shallow-water equations describing the propagation of Poincaré waves within a one-dimensional finite domain. An analytical solution to the problem, set off by a discontinuous steplike elevation, is known and allows for assessing the accuracy and robustness of each method and in particular their ability to capture the traveling discontinuities without generating spurious oscillations. The following methods are implemented: the method of characteristics, the Galerkin finite element method (FEM), the discontinuous Galerkin FEM and the discontinuous Riemann-Galerkin FEM.

\textit{Key words:} Poincaré waves; Method of characteristics; Discontinuous finite elements; Riemann solver

\section{Introduction}

Motion in the ocean spans a very wide range of timescales. While the large-scale circulation is characterized by velocities on the order of up to one meter per second and timescales that can be as large as hundreds of years, the fast-propagating inertia-gravity waves exhibit phase velocities on the order of hundreds of meters per second and much smaller timescales. Internal gravity waves propagate with velocities on the order of one meter per second or less. The vast disparity of ocean processes timescales poses a challenge in numerical ocean modeling. If an explicit time step is used, it is limited by the so-called Courant-Friedrichs-Lewy (CFL) condition, which states that the time step should not be larger than the travel time of the fastest physical process over the smallest space increment. In free-surface ocean models that allow for the existence of external inertia-gravity (Poincaré) waves, the upper bound on the time step is far smaller than more practical time steps that

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would permit time integration over thousands of years on today’s computers. The first attempt on circumventing this problem by replacing the free surface by a rigid lid – thereby eliminating external inertia-gravity waves – has been widely dismissed. Among the rationales for such a design are that a rigid lid distorts the properties of large-scale barotropic Rossby waves, does not permit tidal modeling and complicates inclusion of fresh water flux surface boundary condition (Killworth et al, 1991; Dukowicz and Smith, 1994; Deleersnijder and Campin, 1995; Hallberg, 1997; Higdon and de Szoeko, 1997).

A common alternative no longer relies on the rigid-lid approximation. The ocean surface is free and remains a prognostic variable but the governing equations are split into subsystems that model the fast and slow motions separately. These subsystems are generally referred to as the barotropic and baroclinic systems, respectively, or the external and internal modes, respectively. Fast motions are approximately independent of the vertical coordinate \( z \) so that the external mode is two-dimensional and is well represented by the shallow-water equations that model the motion of fluid layers of constant density. Slow motions are fully three-dimensional, however, but the restriction on the time step is dictated by the internal dynamics, of which timescales are several orders of magnitude larger than that of the external mode. The latter can be solved explicitly with small time steps or implicitly with larger time steps. Choosing an implicit treatment eliminates the constraint imposed by the CFL condition but leads to large systems to be solved at each time step. This choice can be made for tidal and tsunami calculations provided that a reduced time step be used. If an explicit approach is considered for the barotropic mode, the number of small barotropic time steps for each large baroclinic time step is roughly the ratio of barotropic inertia-gravity wave speed to baroclinic internal gravity wave speed (Killworth et al, 1991). Details on mode splitting implementations can be found in Blumberg and Mellor (1987), Hallberg (1997), Higdon and de Szoeko (1997) and Higdon (2002).

Large-scale oceanic motions roughly obey the geostrophic equilibrium. When imbalances occur, the geostrophic balance is restored by means of Poincaré waves. In strongly stratified seas, internal inertia-gravity waves are generated when displacement of density surfaces occurs. Those waves respond to the same physical mechanism as external Poincaré waves (Gill, 1982). In models allowing for the existence of inertia-gravity waves, it is of paramount importance to represent those waves accurately. In that respect, the coupled issues of time and space discretization ought to be focused on. Time stepping is not the subject of this paper (see e.g., Beckers and Deleersnijder, 1993) as we concentrate on spatial discretization. A one-dimensional benchmark for the propagation of Poincare waves is proposed. This problem bears many similarities with the classical geostrophic adjustment initially studied by Rossby and further investigated by Gill (1976) for the linear part and Kuo and Polvani (1996) for its nonlinear counterpart. In this paper, the linearized shallow-water equations, in which homogeneity is assumed in the \( y \)-direction, are solved in a domain of finite length with an initial discontinuous elevation field. The design difference with adjustment problems lies in the finiteness of the domain in the \( x \)-direction. Whereas in adjustment problems, an infinite domain in the \( x \)-direction is considered, we study the case of Poincaré waves propagation in a finite domain. In so doing, no end state is ever reached and, in the absence of friction, wave propagation goes on forever within the domain. The persistence of the discontinuities is the prominent feature of the time-dependent solution presented by Gill (1976). It also appears in the solution to our benchmark, thereby posing a challenge for classical numerical methods to solve the problem. A numerical method will be appraised based upon its ability to capture the traveling discontinuity without generating spurious oscillations. The following methods are considered in this paper: the method of characteristics, the Galerkin finite element method (FEM), the discontinuous Galerkin FEM and the discontinuous Riemann-Galerkin FEM.
2 A one-dimensional benchmark

The linearized governing equations for a single, inviscid, homogeneous shallow layer of fluid on an $f$-plane are the shallow-water equations, given by

\[
\begin{align*}
\frac{\partial u}{\partial t} - fv &= -g \frac{\partial \eta}{\partial x}, \\
\frac{\partial v}{\partial t} + fu &= -g \frac{\partial \eta}{\partial y}, \\
\frac{\partial \eta}{\partial t} + h \frac{\partial u}{\partial x} + h \frac{\partial v}{\partial y} &= 0,
\end{align*}
\]

(1)

where $u$ and $v$ are the vertically-averaged horizontal velocity components in the $x$- and $y$-directions, respectively. The reference layer thickness is constant and denoted by $h$ while $\eta$ represents the free surface elevation. The Coriolis parameter $f$ is taken to be constant under the $f$-plane approximation. Finally, $g$ is the gravitational acceleration.

Linearization implies getting rid of advective terms and assuming that the free surface elevation be much smaller than the constant reference depth (i.e., $\eta \ll h$). The disposal of advective terms is legitimate as long as the Rossby number is much smaller than 1, in which case inertial terms are not dominant. We decide to focus on a set of linear equations, mainly for the sake of simplicity and because we will be able to interpret the results in the best way.

Within the frame of this work, we will further assume homogeneity in the $y$-direction so that all derivatives with respect to $y$ vanish. The domain is thus infinite in the $y$-direction, which reduces the problem to a one-dimensional case. The domain remains finite in the $x$-direction. It should be noted that the problem we propose to solve does not consist of an adjustment problem as in Gill (1976) in which the domain is infinite – or large enough so that it can be deemed so numerically, as explained in Kuo and Polvani (1996). In that respect, we do not focus on the final state, which does not exist for finite domains. Instead, we study the wave propagation phenomenon. Reducing the system (1) to the unique $x$-direction yields

\[
\begin{align*}
\frac{\partial u}{\partial t} - fv &= -g \frac{\partial \eta}{\partial x}, \\
\frac{\partial v}{\partial t} + fu &= 0, \\
\frac{\partial \eta}{\partial t} + h \frac{\partial u}{\partial x} &= 0,
\end{align*}
\]

(2)

where $x \in [-L/2, L/2]$ and $t \geq 0$. The boundary conditions are $u(x = -L/2, t) = 0$ and $u(x = L/2, t) = 0$, which merely consists of boundary impermeability. We study the time evolution of an initially motionless fluid layer with a discontinuity in the elevation field. Thus, at $t = 0$

\[
\begin{align*}
u(x, 0) = v(x, 0) &= 0, \\
\eta(x, 0) = \eta_0 \text{sign}(x) &= \begin{cases} -\eta_0 & \text{if } -L/2 \leq x < 0 \\
\eta_0 & \text{if } 0 < x \leq L/2.\end{cases}
\end{align*}
\]

Nondimensionalization of (2) is obtained by introducing the following characteristic scales: $f^{-1}$, $L$, $\eta_0$, $Lh^{-1}f\eta_0$, for the time, the space, the elevation and the velocities, respectively. Using the same symbols, the nondimensional equations become
\[
\begin{align*}
\frac{\partial u}{\partial t} - v &= -\alpha^2 \frac{\partial \eta}{\partial x}, \\
\frac{\partial v}{\partial t} + u &= 0, \\
\frac{\partial \eta}{\partial t} + \frac{\partial u}{\partial x} &= 0.
\end{align*}
\]

We have defined \(\alpha = \frac{\sqrt{ghfL}}{L}\), which is the ratio of the Rossby radius of deformation to the length scale, or a nondimensional Rossby radius of deformation. Note that (3)-(5) is now defined for \(t \geq 0\) and \(x \in [-1/2, 1/2]\). Boundary and initial conditions are adapted accordingly.

### 2.1 Analytical solution

As a first step, we present the analytical solution to (3)-(5). Differentiation of (3) and (5) with respect to \(t\) and \(x\), respectively, gives rise to

\[
\begin{align*}
\frac{\partial^2 u}{\partial t^2} \frac{\partial v}{\partial t} &= -\alpha^2 \frac{\partial^2 \eta}{\partial t \partial x}, \\
\frac{\partial^2 \eta}{\partial x \partial t} + \frac{\partial^2 u}{\partial x^2} &= 0.
\end{align*}
\]

Elimination of the mixed derivative and substitution of \(-\frac{\partial v}{\partial t}\) by \(u\) from (4) leads to a single equation for the zonal velocity \(u\):

\[
\frac{\partial^2 u}{\partial t^2} + u = \alpha^2 \frac{\partial^2 u}{\partial x^2},
\]

Equation (6) can be analytically solved using the separation of variables method. This is shown in details in appendix A. Solution to (3)-(5) is

\[
\begin{align*}
\eta(x, t) &= \sum_{n=1}^{\infty} H_n (-1)^{n+1} \frac{\alpha^2 k_n}{\omega_n} \sin (\omega_n t) \cos (k_n x), \\
v(x, t) &= \sum_{n=1}^{\infty} H_n (-1)^{n+1} \frac{\alpha^2 k_n}{\omega_n^2} \left[\cos (\omega_n t) - 1\right] \cos (k_n x), \\
u(x, t) &= \sum_{n=1}^{\infty} H_n (-1)^n \sin (k_n x) \left\{1 - \frac{\alpha^2 k_n^2}{\omega_n^2} [1 - \cos (\omega_n t)]\right\},
\end{align*}
\]

where coefficients \(H_n\) amount to \(H_n = \frac{4(-1)^n}{k_n}\). In Figure (1), we show the solution (7) for the elevation at different times and compare it with Gill’s analytical solution to the adjustment problem (Gill, 1976). Solutions were computed with \(\alpha = \sqrt{10}/10\). Left panels of Figure (1) show the solution within the left part of the finite domain \((x < 0)\). Right panels show the solution within the right part of the infinite domain \((x > 0)\). Thus, the panels separation is the axis \(x = 0\). In both situations, the front moves at a speed equal to \(\alpha\), to the left and to the right, for the left and right panels, respectively. As long as the front does not hit the boundary of the finite domain, both solutions are the same (although antisymmetric). After reflection at the boundary, Poincaré waves evolve within the finite domain. For the adjustment problem, the front keeps moving to the right, trailing a wake of Poincaré waves behind it.
Figure 1: Exact solution for the elevation $\eta$. Left panels show solutions for the finite domain ($x < 0$) and right panels show solutions for the adjustment problem ($x > 0$), as provided by Gill (1976). The axis $x = 0$ separates left and right panels. Left panels are 0.5-unit long and right panels are 3-unit long. The ticks on the $y$-axis are one unit of elevation apart, the middle one being 0. From top to bottom, solutions are shown at $t = 1$, $t = 5$, $t = 10$, $t = 100$ and $t = 1000$. The parameter $\alpha$ is $\sqrt{10}/10$. 

$\alpha$
2.2 A hyperbolic problem

Because (3)-(5) is a system of first-order hyperbolic equations, there exist three real characteristics. We can write the system in compact form:

\[
A \frac{\partial u}{\partial t} + B \frac{\partial u}{\partial x} = d,
\]

where \( A, B, u \) and \( d \) are defined to obtain the following expression:

\[
\begin{bmatrix}
1 & 0 & 0 \\
0 & 1 & 0 \\
0 & 0 & 1
\end{bmatrix}
\frac{\partial}{\partial t}
\begin{bmatrix}
\eta \\
u
\end{bmatrix}
+ 
\begin{bmatrix}
0 & 1 & 0 \\
\alpha^2 & 0 & 0 \\
0 & 0 & 0
\end{bmatrix}
\frac{\partial}{\partial x}
\begin{bmatrix}
\eta \\
u
\end{bmatrix}
= 
\begin{bmatrix}
0 \\
v \\
-u
\end{bmatrix}.
\]

In order to reduce (3)-(5) to a system of three ordinary differential equations (ODEs), we now compute the eigenvalues and eigenvectors of the generalized problem:

\[
z^T \cdot (B - \lambda_i A) = 0
\]
\[
\det (B - \lambda_i A) = 0
\]

for which we have

\[
\lambda_1 = 0 \quad z_1 = \begin{bmatrix} 0 & 0 & 1 \end{bmatrix}^T,
\lambda_2 = \alpha \quad z_2 = \begin{bmatrix} \alpha & 1 & 0 \end{bmatrix}^T,
\lambda_3 = -\alpha \quad z_3 = \begin{bmatrix} \alpha & -1 & 0 \end{bmatrix}^T.
\]

For each eigenvector \( z_i \), an ODE is obtained by computing the following expression:

\[
z_i^T \cdot \frac{d}{dt} u = z_i^T \cdot d.
\]

The system of ODEs then is

\[
\begin{cases}
\frac{d}{dt} v = -u & \text{on } \frac{dx}{dt} = 0, \\
\frac{d}{dt} (\alpha \eta + u) = v & \text{on } \frac{dx}{dt} = \alpha, \\
\frac{d}{dt} (\alpha \eta - u) = -v & \text{on } \frac{dx}{dt} = -\alpha.
\end{cases}
\]

The foregoing procedure has allowed for transforming the system of partial differential equations (3)-(5) into the system of ODEs (8) in the characteristic variables \( v, \alpha \eta + u \) and \( \alpha \eta - u \). Each ordinary differential equation is written on a characteristic curve \((x(t), t)\) defined by \( \frac{dx}{dt} = \lambda_i \), where \( \lambda_1 = 0 \), \( \lambda_2 = \alpha \) and \( \lambda_3 = -\alpha \), for the first, second and third ODE. Because the position is dependent on time, only time integration needs be performed to compute the characteristic variables, as long as we remain located on the associated characteristic curve.
3 Analysis of some numerical methods

From our standpoint, the main interest of this problem lies in its ability to be a benchmark for numerical methods. Therefore, we may compare the accuracy and robustness between several numerical techniques to solve (3)-(5). The difficulty in solving these equations lies in the presence of the discontinuity. Any numerical scheme ought to be assessed based upon its ability to capture this discontinuity without generating spurious oscillations. In this section, we present the following methods: the method of characteristics, the galerkin finite element method (FEM), the discontinuous Galerkin FEM and the discontinuous Riemann-Galerkin FEM. All numerical experiments were conducted with \( f = 10^{-4} \text{ s}^{-1} \), \( g = 10 \text{ m s}^{-2} \), \( h = 100 \text{ m} \), \( L = 10^6 \text{ m} \), \( \eta_0 = 1 \text{ m} \), leading to \( \alpha = \sqrt{10}/10 \).

3.1 Method of characteristics

\[
\begin{align*}
\frac{\Delta x}{\Delta t} = \alpha \\
\frac{\Delta x}{\Delta t} = -\alpha
\end{align*}
\]

\( k \quad n+1 \)

\( k-1 \quad \Delta x \quad k \quad k+1 \)

\( \Delta t \)

Figure 2: Time integration must be performed along characteristics. Indices \( k \) and \( n \) identify space and time discretization points, respectively.

Classical finite difference schemes may now be employed to solve (8), for which we are constrained to use a time step and a spatial increment satisfying \( \Delta x/\Delta t = \alpha \), as suggested in Figure (2). For the sake of clarity, let us define the characteristic variables \( w = \alpha \eta + u \) and \( q = \alpha \eta - u \). A forward Euler stencil applied to (8) yields

\[
\begin{align*}
\frac{v_{k}^{n+1} - v_{k}^{n}}{\Delta t} &= u_{k}^{n}, \\
\frac{w_{k}^{n+1} - w_{k-1}^{n}}{\Delta t} &= v_{k-1}^{n}, \\
\frac{\eta_{k+1}^{n+1} - \eta_{k+1}^{n}}{\Delta t} &= -v_{k+1}^{n},
\end{align*}
\]

where all information at time step \( n \) has been taken along appropriate characteristics.

The essence of the method of characteristics resides in its ability to carry the information along characteristics, which allows to focus solely on time integration. Therefore, we expect the method to be able to capture the traveling discontinuity at any time step provided that the time integration be sufficiently accurate. This issue is illustrated in Figure (3), where the forward Euler and the second-order Runge-Kutta stencils have been used with \( \Delta t = 0.01 \). Solution for the elevation \( \eta \)
is compared with the exact solution at dimensionless time $t = 200$. Notice how the approximate solution obtained with the first-order Euler scheme captures the discontinuity at the right location but is highly inaccurate overall. The second-order Runge-Kutta method performs much better with almost no extra computational cost. It should be borne in mind that, however efficient the method of characteristics may be for this benchmark, a major drawback lies in the fact that such an approach cannot be straightforwardly extended to two-dimensional computations.

\begin{figure}[h]
\centering
\includegraphics[width=\textwidth]{Figure3.png}
\caption{Approximate and exact solutions for $\eta$ at dimensionless time $t = 200$ for the first-order forward Euler method (top) and the second-order Runge-Kutta method (bottom) with a time step of $\Delta t = 0.01$. The solid line represents the exact solution.}
\end{figure}

3.2 Continuous Galerkin

The easiest technique that can be readily extended to two- and three-dimensional computations is the classical Galerkin FEM. A variational formulation can be derived by first time-discretizing (3)-(5). Each resulting equation is then multiplied by a test function (symbolized by a hat) living in an appropriate functional space and integrated over the entire domain $\Omega = [-1/2, 1/2]$. The structure of those functional spaces is described below. If a so-called $\theta$-scheme is employed for time discretization, the variational formulation consists in finding $u^{n+1} \in U$, $v^{n+1} \in V$ and $\eta^{n+1} \in E$ such that

\begin{align}
\int_{\Omega} \left( \frac{u^{n+1} - u^n}{\Delta t} \hat{u} - v^{n+1} + \sigma^2 \frac{\partial \eta^{n+1}}{\partial x} \hat{u} \right) dx &= 0 \quad \forall \hat{u} \in U, \\
\int_{\Omega} \left( \frac{v^{n+1} - v^n}{\Delta t} \hat{v} + u^{n+1} \hat{v} \right) dx &= 0 \quad \forall \hat{v} \in V, \\
\int_{\Omega} \left( \frac{\eta^{n+1} - \eta^n}{\Delta t} \hat{\eta} + \frac{\partial u^{n+1} \eta}{\partial x} \hat{\eta} \right) dx &= 0 \quad \forall \hat{\eta} \in E,
\end{align}
where $a^{n+\theta} = \theta a^{n+1} + (1-\theta)a^n$ and $\theta$ is an adjustable parameter that allows for choosing between time schemes. The so-called Crank-Nicolson scheme is obtained with $\theta = 0.5$. Note that $u^n$, $v^n$ and $\eta^n$ denote the functions evaluated at the previous time step and live in the same functional spaces as the unknowns. That is to say, a finite element problem is solved at each time step. We may also consider using the following alternative scheme that likens the classical forward-backward scheme, in which case a variational formulation consists in finding $u^{n+1} \in \mathcal{U}$, $v^{n+1} \in \mathcal{V}$ and $\eta^{n+1} \in \mathcal{E}$ such that

\[
\int_{\Omega} \left( \frac{u^{n+1} - u^n}{\Delta t} \hat{u} - \frac{1}{2}(u^{n+1} + u^n)\hat{u} + \alpha^2 \frac{\partial \eta^{n+1}}{\partial x} \hat{u} \right) \, dx = 0 \quad \forall \hat{u} \in \mathcal{U},
\]

\[
\int_{\Omega} \left( \frac{v^{n+1} - v^n}{\Delta t} \hat{v} + \frac{1}{2}(u^{n+1} + u^n)\hat{v} \right) \, dx = 0 \quad \forall \hat{v} \in \mathcal{V},
\]

\[
\int_{\Omega} \left( \frac{\eta^{n+1} - \eta^n}{\Delta t} \hat{\eta} + \frac{\partial u^n}{\partial x} \hat{\eta} \right) \, dx = 0 \quad \forall \hat{\eta} \in \mathcal{E},
\]

where $\eta^{n+1}$ is first computed from the continuity equation and used in the subsequent calculation of $(u^{n+1}, v^{n+1})$. The Coriolis term is treated semi-implicitly in both formulations so as to not artificially generate nor dissipate energy, which complies with the fact that the Coriolis force does not work. In formulations (10) and (11), the unknown variables $u^{n+1}$, $v^{n+1}$ and $\eta^{n+1}$ belong to suitable functional spaces. Linear approximations are used so that each variable $a^{n+1}$ is written as

\[
a^{n+1} \simeq \sum_{j=1}^N A_{ij}^{n+1} \phi_i(x),
\]

where $A_{ij}^{n+1}$ are the nodal values and $\phi_i$ are the linear basis functions, taking on 1 at node $X_i$ and 0 at $X_j$ if $j \neq i$. That is, we have $\phi_i(X_j) = \delta_{ij}$. A schematic of such approximation is shown in Figure (4). The functional spaces are then defined as follows:

\[
\mathcal{U} = H^1_0(\Omega),
\]

\[
\mathcal{V} = L^2(\Omega),
\]

\[
\mathcal{E} = H^1(\Omega).
\]
The Sobolev space $L^2(\Omega)$ is the set of measurable, square-integrable functions defined on $\Omega$. That is, $L^2(\Omega) = \{ f : \Omega \to \mathbb{R} , \text{measurable} : \int_\Omega |f|^2 \, dx < \infty \}$. The Sobolev space $H^1(\Omega)$ is the set of functions in $L^2(\Omega)$, whose weak derivatives lie in $L^2(\Omega)$. Finally, $H^1_0(\Omega)$ contains those functions of $H^1(\Omega)$ that vanish on $\partial \Omega$. Linear approximations are used for all variables for the sake of simplicity and for an easier interpretation. We bear in mind, however, that pressure modes may appear in two and three dimensions when the same interpolant order is used for the velocity and the elevation. Experiments with quadratic elements for the velocity and linear elements for the elevation, as well as linear elements for the velocity and constant elements for the elevation, have been conducted. The conclusions are the same as those presented hereafter.

In Figure (5), we show the elevation field obtained at time $t = 20$ using the forward-backward scheme. Spurious oscillations pollute the 100-element and the 400-element approximations. Experiments with finer meshes have been carried out and no improvement is brought about by the use of smaller element sizes. Nevertheless, if we set off the time integration with a smoother initial condition, the use of smaller elements eliminates spurious oscillations. In that respect, a hyperbolic tangent profile has been chosen for the initial elevation field, that is,

$$\eta(x, 0) = \tanh(Rx),$$

where $R$, the steepness parameter, controls how steep the transition is between -1 and 1. The larger $R$, the closer this initial condition will be to the sign function. The foregoing experiments have been repeated with the hyperbolic tangent initial condition (13), with a steepness parameter $R = 100$, and results are shown in Figure (6). Note that in the case of a hyperbolic tangent initial elevation field, coefficients $H_n$ that appear in the exact solution (7) must be numerically evaluated.

The assessment of the finite-element scheme is not trivial because it includes both time and space discretizations. We do not wish to go into details regarding time discretization techniques in this paper and for the convergence analysis, only the Crank-Nicholson (CN) and forward-backward (FB) schemes have been explored. A comparison between approximate and exact solutions at dimensionless time $t = 20$ was performed on gradually-refined uniform meshes. The Courant number was kept constant at $C = \frac{\alpha \Delta t}{h} = 0.0632$, where $\Delta t$ and $h$ are the time step and the element size, respectively. Constraining the Courant number to be constant implies proportionally reducing the time step whenever the mesh is refined. Convergence analysis was carried out on a solution set off by a smooth initial condition given by the hyperbolic tangent with steepness parameter $R = 10$. Approximate solutions were computed on meshes containing 10, 20, 40, 80, 160, 320 and 640 elements. We started with a dimensionless time step of 0.02, dividing it by two when $h$ is divided by two. The $L^2$-norm of the error in the elevation field $\eta$ is displayed in Figure (7), where the triangle represents a second-order rate of convergence in error behavior as the mesh is refined.

### 3.3 Discontinuous Galerkin

The Discontinuous Galerkin method (DGM) provides an appealing approach to address problems having discontinuities. A broad review may be found in Cockburn et al (2000). In the DGM, the solution is a piecewise-continuous function relative to a mesh. As such, it is not required that the sought solution assume the same value at each physical mesh node because two computational nodes belong to the same physical node (in a one-dimensional mesh – see Figure 8). This property provides more flexibility in representing steep gradients and discontinuities. A steplike initial condition for the elevation field will be exactly represented, which is not the case with continuous methods.
In continuous finite element methods, two neighboring elements share a common computational node. This common node allows information to be conveyed from one element to its neighbor. In discontinuous methods, all the nodes lie in their respective element so that, a priori, there is no transfer of information between neighboring elements. One has to keep that in mind when deriving the weak formulation. In that respect, the weak formulation (11) will be altered in such a way that neighboring elements are able to exchange information between them. As for the continuous case, a variational formulation is obtained from the time-discretized equations. For the FB scheme, the problem consists in finding $u^{n+1}, v^{n+1}$ and $\eta^{n+1}$ in $\mathcal{U}, \mathcal{V}$ and $\mathcal{E}$ – defined by (12) –, respectively, such that

\[ \sum_{e=1}^{N_e} \int_{\Omega_e} \left( \frac{u^{n+1} - u^n}{\Delta t} \hat{u} - \frac{1}{2} (v^{n+1} + v^n) \hat{u} + \alpha^2 \frac{\partial \eta^{n+1}}{\partial x} \hat{u} \right) \, dx + \sum_{e=1}^{N_e} \left| a(\tilde{u}) \left[ \alpha^2 \eta^{n+1} \right] \right|_{\partial \Omega_e} = 0 \quad \forall \hat{u} \in \mathcal{U}, \]

\[ \sum_{e=1}^{N_e} \int_{\Omega_e} \left( \frac{v^{n+1} - v^n}{\Delta t} \hat{v} + \frac{1}{2} (u^{n+1} + u^n) \hat{v} \right) \, dx = 0 \quad \forall \hat{v} \in \mathcal{V}, \]

\[ \sum_{e=1}^{N_e} \int_{\Omega_e} \left( \frac{\eta^{n+1} - \eta^n}{\Delta t} \hat{\eta} + \frac{\partial u^n}{\partial x} \hat{\eta} \right) \, dx + \sum_{e=1}^{N_e} \left| a(\hat{\eta}) \left[ u^n \right] \right|_{\partial \Omega_e} = 0 \quad \forall \hat{\eta} \in \mathcal{V}. \]

(14)

where $N_e$ is the number of elements. The role of $S_1$ and $S_2$ in the first and third equations is to
weakly enforce continuity of $\eta^{n+1}$ and $u^{n+1}$, respectively. The vertical bars indicate that expressions must be evaluated along the boundary of element $\Omega_e$, that is at the extremities of element $\Omega_e$ for one-dimensional problems. The function $a(\hat{u})$ is defined as

$$a(\hat{u}) = \left( \lambda - \frac{1}{2} \text{sign}(\hat{n}) \right) \hat{u}$$

where $\hat{n}$ is the outward-pointing normal at each element boundary $\partial \Omega$. The interelement jump in the nodal values at a given physical node is defined as $[u^n(X_i)] = U_i^- - U_i^+$. The parameter $\lambda \in [-1/2, 1/2]$ is tunable in the sense that it allows for the interelement jump to be weighted. For example, the jump $[u^n]$ evaluated at the physical node $X_i$ in Figure (8) is weighted by $(\lambda - 1/2)$ on computational node $i^-$ and by $(\lambda + 1/2)$ on computational node $i^+$, given that the signs of the normal $\hat{n}$ at nodes $i^-$ and $i^+$, are $+1$ and $-1$, respectively. A centered scheme is obtained by choosing $\lambda = 0$, in which case no preference is given to any of the nodes $i^-$ or $i^+$. For transport problems, it is common to give more weight to node $i^+$ (or node $i^-$) if the advective flux is known to travel from left to right (respectively from right to left). As in Hanert et al (2004), an alternative formulation can be derived by integrating the spatial derivatives by parts.
Figure 7: $L^2$-norm of the error in the elevation $\eta$ on gradually-refined meshes. Circles and squares correspond to errors using the Crank-Nicholson (CN) and forward-backward (FN) schemes, respectively. Least-square approximations are represented by the solid and dashed lines, for the CN and FB schemes, respectively. NE stands for the number of elements.

Figure 8: One-dimensional mesh for the discontinuous Galerkin method: there are two computational nodes (i.e., two nodal values, $U_i^-$ and $U_i^+$) at each physical node, $X_i$. 
continuity on
of these numerical experiments is twofold. Firstly, we wish to verify whether weakly enforcing
Hence, Figure (10) permits to compare a centered and a slightly off-centered scheme. The aim
solutions. The classical forward-backward time scheme is employed for better stability properties
are compared at 100 and 400 elements. Results are shown in Figure (9) where approximate and exact solutions
In appendix B, we show how formulations (15) and (16) are derived.

By combining all the terms involved in the summations, the foregoing formulation reduces to

\[
\sum_{e=1}^{N_e} \int_{\Omega_e} \left( \frac{u^{n+1} - u^n}{\Delta t} \hat{u} - \frac{1}{2} (v^{n+1} + v^n) \hat{u} - \alpha^2 \eta^{n+1} \frac{\partial \hat{u}}{\partial x} \right) \, dx \\
+ \alpha^2 \sum_{i=1}^{N_e} \left\{ \langle \eta^{n+1}(X_i) \rangle [\hat{u}(X_i)] + [\eta^{n+1}(X_i)] \langle \hat{u}(X_i) \rangle \right\} + \alpha^2 \sum_{i=1}^{N_e} \left[ a(\hat{u}(X_i)) \right] \left[ \eta^{n+1}(X_i) \right] = 0,
\]

\[
\sum_{e=1}^{N_e} \int_{\Omega_e} \left( \frac{v^{n+1} - v^n}{\Delta t} \hat{v} + \frac{1}{2} (u^{n+1} + u^n) \hat{v} \right) \, dx = 0, \tag{15}
\]

\[
\sum_{e=1}^{N_e} \int_{\Omega_e} \left( \frac{\eta^{n+1} - \eta^n}{\Delta t} \hat{\eta} - u^n \frac{\partial \hat{\eta}}{\partial x} \right) \, dx \\
+ \sum_{i=1}^{N_e} \left\{ \langle u^n(X_i) \rangle [\hat{\eta}(X_i)] + [u^n(X_i)] \langle \hat{\eta}(X_i) \rangle \right\} + \sum_{i=1}^{N_e} \left[ a(\hat{\eta}(X_i)) \right] [u^n(X_i)] = 0,
\]

where \( N_e \) is the number of physical nodes and \( \langle f(X_i) \rangle \) denotes the average of \( f \) at \( X_i \), that is

\[ (f(X_i)) = \frac{1}{2} (f(X_i^-) + f(X_i^+)). \]

By combining all the terms involved in the summations, the foregoing formulation reduces to

\[
\sum_{e=1}^{N_e} \int_{\Omega_e} \left( \frac{u^{n+1} - u^n}{\Delta t} \hat{u} - \frac{1}{2} (v^{n+1} + v^n) \hat{u} - \alpha^2 \eta^{n+1} \frac{\partial \hat{u}}{\partial x} \right) \, dx + \alpha^2 \sum_{i=1}^{N_e} \left\{ \langle \eta^{n+1}(X_i) \rangle \lambda [\hat{u}(X_i)] \right\} = 0,
\]

\[
\sum_{e=1}^{N_e} \int_{\Omega_e} \left( \frac{v^{n+1} - v^n}{\Delta t} \hat{v} + \frac{1}{2} (u^{n+1} + u^n) \hat{v} \right) \, dx = 0,
\]

\[
\sum_{e=1}^{N_e} \int_{\Omega_e} \left( \frac{\eta^{n+1} - \eta^n}{\Delta t} \hat{\eta} - u^n \frac{\partial \hat{\eta}}{\partial x} \right) \, dx + \sum_{i=1}^{N_e} \langle u^n(X_i) \rangle \lambda [\hat{\eta}(X_i)] = 0,
\]

where \( \langle f(X_i) \rangle \lambda \) is the weighted average of \( f \) at \( X_i \), defined as

\[ \langle f(X_i) \rangle \lambda = (\frac{1}{2} + \lambda) f(X_i^-) + (\frac{1}{2} - \lambda) f(X_i^+). \]

In appendix B, we show how formulations (15) and (16) are derived.

The discontinuous finite element formulation (14) has been used to solve our benchmark problem
with 100 and 400 elements. Results are shown in Figure (9) where approximate and exact solutions
are compared at \( t = 2 \). A centered scheme is employed here (\( \lambda = 0 \)). Severe oscillations pollute the
solutions. The classical forward-backward time scheme is employed for better stability properties
when boundary terms \( S_1 \) and \( S_2 \) are involved. In Figure (10), the top panel reproduces the 400-
element solution with \( \lambda = 0 \) while the bottom panel shows the solution obtained with \( \lambda = 0.001 \).
Hence, Figure (10) permits to compare a centered and a slightly off-centered scheme. The aim
of these numerical experiments is twofold. Firstly, we wish to verify whether weakly enforcing
continuity on \( u^h \) and \( \eta^h \) ensures stability of the formulation (14). Secondly, we would like to
lower the level of arbitrariness associated with the weak enforcement of continuity by appraising the sensitivity of the parameter $\lambda$. It should be pointed out that choosing a centered scheme makes sense in that we deal with hyperbolic equations for which the way information travels is symmetric, as implied by the definition of characteristics (8). Indeed, since information flows along characteristics defined by $\frac{dx}{dt} = \pm \alpha$, no extra weight should be given to neither node $i^-$ nor node $i^+$. Light can be shed on this statement by looking at Figure (10). Whereas both choices – the centered and the slightly off-centered schemes – do no prevent spurious oscillations, the off-centered scheme makes it even worse, strengthening our argument that symmetry plays a leading role. Other experiments have been performed to test higher values (as well as negative values) of $\lambda$, only to further conclude that $\lambda = 0.0$ is the best choice. In Figure (11), we show how the solution behaves when the hyperbolic tangent (13) is used as initial condition (with $R = 100$). The same experiment as with the continuous Galerkin method has been conducted here. Figure (11) is to be compared with Figure (6) showing the solution obtained with the continuous Galerkin method. The latter clearly outperforms the DGM. The presence of spurious oscillations reveals that, even for centered schemes, the weak enforcement of continuity remains an issue. In particular, the following question arises: What variables should we weakly enforce the continuity of?

![Figure 9: Discontinuous Galerkin finite-element approximation with 100 elements (top) and 400 elements (bottom) at dimensionless time $t = 2$ with a steplike initial condition. The time step is 0.001. Continuity is weakly enforced using $\lambda = 0.0$.](image)

### 3.4 Discontinuous Riemann - Galerkin

To answer the previous question, a closer look at the method of characteristics is advisable. Since information is carried along characteristic curves by characteristic variables, a better approach would be to enforce continuity of those very variables that transport information. In addition, we know the direction of propagation of those variables so that weighting can adequately be adapted. This approach is commonly referred to as a Riemann solver. A variational formulation similar to (14)
may be derived. The difference will lie in the way continuity is enforced. The problem consists in finding $u^h$, $v^h$ and $\eta^h$ in $\mathcal{U}$, $\mathcal{V}$ and $\mathcal{E}$, respectively, such that

$$\sum_{e=1}^{N_e} \int_{\Omega_e} \left( \frac{u^{n+1} - u^n}{\Delta t} \hat{u} - \frac{1}{2}(v^{n+1} + v^n) \hat{u} + \alpha^2 \frac{\partial \eta^{n+1}}{\partial x} \hat{u} \right) \, dx$$

$$+ \sum_{e=1}^{N_e} |a(\hat{u}) [\alpha u^n + \alpha^2 \eta^{n+1}]|_{\partial \Omega_e} + \sum_{e=1}^{N_e} |b(\hat{u}) [\alpha u^n - \alpha^2 \eta^{n+1}]|_{\partial \Omega_e} = 0 \quad \forall \hat{u} \in \mathcal{U},$$

$$\sum_{e=1}^{N_e} \int_{\Omega_e} \left( \frac{v^{n+1} - v^n}{\Delta t} \hat{v} + \frac{1}{2}(u^{n+1} + u^n) \hat{v} \right) \, dx = 0 \quad \forall \hat{v} \in \mathcal{V},$$

$$\sum_{e=1}^{N_e} \int_{\Omega_e} \left( \frac{\eta^{n+1} - \eta^n}{\Delta t} \hat{\eta} + \frac{\partial u^n}{\partial x} \hat{\eta} \right) \, dx$$

$$+ \sum_{e=1}^{N_e} |a(\hat{\eta}) [\alpha \eta^n + u^n]|_{\partial \Omega_e} + \sum_{e=1}^{N_e} |b(\hat{\eta}) [\alpha \eta^n - v^n]|_{\partial \Omega_e} = 0 \quad \forall \hat{\eta} \in \mathcal{H},$$

where functions $a(\hat{u})$ and $b(\hat{u})$ are defined as follows:
Figure 11: The discontinuous Galerkin finite-element approximations at dimensionless time $t = 20$ with 100 elements (top) and 400 elements (bottom) when a hyperbolic tangent profile is used for the initial elevation field ($R = 100$). The time step is 0.001 and continuity is weakly enforced with $\lambda = 0$. The solid line is the exact solution.
\[ a(\hat{u}) = \frac{1}{2} \left( \frac{1}{2} - \lambda \text{sign}(\hat{u}) \right) \hat{u}, \]
\[ b(\hat{u}) = \frac{1}{2} \left( \frac{1}{2} + \lambda \text{sign}(\hat{u}) \right) \hat{u}, \]

where we usually take \( \lambda = 1/2 \). Again, an alternative formulation can be obtained by integrating the spatial derivatives by parts and combining the sums, as we have achieved for the previous DG formulation. It can be shown that (17) is equivalent to

\[
\sum_{e=1}^{N_e} \int_{\Omega_e} \left( \frac{u^{n+1} - u^n}{\Delta t} \hat{u} - \frac{1}{2} (v^{n+1} + v^n) \hat{u} - \alpha^2 \eta^{n+1} \frac{\partial \hat{u}}{\partial x} \right) dx \\
+ \frac{1}{2} \alpha \sum_{i=1}^{N_e} [\hat{u}(X_i)] \left\{ (\alpha \eta^{n+1}(X_i^{-}) + u^n(X_i^{-})) + (\alpha \eta^{n+1}(X_i^{+}) - u^n(X_i^{+})) \right\} \]
\[
+ (1 - 2\lambda) \sum_{i=1}^{N_e} [\alpha^2 \eta^{n+1}(X_i)] \langle \hat{u}(X_i) \rangle = 0, \\
\]

\[
\sum_{e=1}^{N_e} \int_{\Omega_e} \left( \frac{v^{n+1} - v^n}{\Delta t} \hat{v} + \frac{1}{2} (u^{n+1} + u^n) \hat{v} \right) dx = 0, \quad (18) \\
\]

\[
\sum_{e=1}^{N_e} \int_{\Omega_e} \left( \frac{\eta^{n+1} - \eta^n}{\Delta t} \hat{\eta} - u^n \frac{\partial \hat{\eta}}{\partial x} \right) dx \\
+ \frac{1}{2} \sum_{i=1}^{N_e} [\hat{\eta}(X_i)] \left\{ (\alpha n(X_i^{-}) + u^n(X_i^{-})) - (\alpha n(X_i^{+}) - u^n(X_i^{+})) \right\} \]
\[
+ (1 - 2\lambda) \sum_{i=1}^{N_e} [u^n(X_i)] \langle \hat{\eta}(X_i) \rangle = 0. \\
\]

Setting \( \lambda = 1/2 \) further reduces the foregoing formulation and we obtain

\[
\sum_{e=1}^{N_e} \int_{\Omega_e} \left( \frac{u^{n+1} - u^n}{\Delta t} \hat{u} - \frac{1}{2} (v^{n+1} + v^n) \hat{u} - \alpha^2 \eta^{n+1} \frac{\partial \hat{u}}{\partial x} \right) dx \\
+ \frac{1}{2} \alpha \sum_{i=1}^{N_e} [\hat{u}(X_i)] \left\{ (\alpha n^{n+1}(X_i^{-}) + u^n(X_i^{-})) + (\alpha n^{n+1}(X_i^{+}) - u^n(X_i^{+})) \right\} = 0, \\
\]

\[
\sum_{e=1}^{N_e} \int_{\Omega_e} \left( \frac{v^{n+1} - v^n}{\Delta t} \hat{v} + \frac{1}{2} (u^{n+1} + u^n) \hat{v} \right) dx = 0, \quad (19) \\
\]

\[
\sum_{e=1}^{N_e} \int_{\Omega_e} \left( \frac{\eta^{n+1} - \eta^n}{\Delta t} \hat{\eta} - u^n \frac{\partial \hat{\eta}}{\partial x} \right) dx \\
+ \frac{1}{2} \sum_{i=1}^{N_e} [\hat{\eta}(X_i)] \left\{ (\alpha n(X_i^{-}) + u^n(X_i^{-})) - (\alpha n(X_i^{+}) - u^n(X_i^{+})) \right\} = 0. \\
\]

Formulation (19) is elegant. In the first equation, the summation involves an average of characteristic variables at each physical node \( X_i \). In particular, the average is computed by taking the
characteristic variables $\alpha \eta + u$ and $\alpha \eta - u$ at nodes $X_i^-$ and $X_i^+$, which merely reflects the way information propagates. A similar comment can be made on the third equation where jumps of characteristic variables make up the summation.

Now, to understand the seemingly complicated formulation (17), let us evaluate the expressions that weakly enforce continuity of the characteristic variables. We focus on the first equation and assume $\hat{u} = \phi_i^-$, that is the shape function associated with computational node $i^-$. We further assume that the shape function is evaluated at node $X_i^-$. The outward-pointing normal is $+1$ so that the functions $a$ and $b$ take on the following expressions

$$a(\phi_i^-) = \frac{1}{2} \left(\frac{1}{2} - \lambda\right),$$
$$b(\phi_i^-) = \frac{1}{2} \left(\frac{1}{2} + \lambda\right),$$

and the expression associated with node $i^-$ is

$$\frac{1}{2} \left(\frac{1}{2} - \lambda\right) [\alpha u^n + \alpha^2 \eta^{n+1}] + \frac{1}{2} \left(\frac{1}{2} + \lambda\right) [\alpha u^n - \alpha^2 \eta^{n+1}].$$

If we take $\lambda = 1/2$, the latter expression simply becomes $\frac{1}{2} [\alpha u^n - \alpha^2 \eta^{n+1}]$. Concretely, this is what has to be added to row $i^-$ of the linear system. The same reasoning applied to node $i^+$ (i.e., shape function $\phi_i^+$) gives rise to $\frac{1}{2} [\alpha u^n + \alpha^2 \eta^{n+1}]$. One can see that in both expressions, a linear combination of one of the characteristic variables is involved. The jump of $\alpha(u - \alpha \eta)$ is associated with node $i^-$ while the jump of $\alpha(u + \alpha \eta)$ is associated with node $i^+$. This pattern consistently translates the way information is conveyed. So as to compare with the previous discontinuous method, the same experiment has been performed (a 400-element mesh and a solution analyzed at $t = 2$) with the Riemann-Galerkin formulation (17). Results are shown in Figure (12), where the superiority of the Riemann-Galerkin formulation is manifest when compared with Figure (9). Let us emphasize that the quality of the approximate solution suffers from numerical dissipation when long time integration is performed, a trend already observed by Kuo and Polvani (1996) with their shock-capturing numerical methods. This effect is illustrated in Figure (13) where the approximate solution is unable to capture higher-frequency features that make up the exact solution. Higher-order time discretization schemes should be able to tackle this problem, though, and it is indispensable to investigate the effect of such techniques on the accuracy. As a final note, it must be stressed that such high resolutions as those previously employed are never used in large-scale ocean models. Using 400 elements on a 1000-km wide domain leads to a mesh resolution of 2.5 km, which is generally impracticable in ocean general circulation models. In Figure (14), the Galerkin and the discontinuous Riemann-Galerkin FEM are compared when solving the same problem with different mesh resolutions, starting at 100 km and increasing it to 20 km and 5 km. For the discontinuous Riemann-Galerkin method, using a coarse mesh does not impair the smoothness of the solution, even though high-frequency features are filtered out. The same experiment has been carried out with the continuous Galerkin FEM, only to conclude that oscillations that characterize the method amplify when the resolution decreases. They do, however, remain finite.

4 Conclusions

A benchmark for the propagation of Poincaré waves within a one-dimensional finite domain has been proposed and a comparison between four numerical methods to resolve it has been accomplished. The use of a step-like – and thus discontinuous – initial elevation field makes it challenging for numerical techniques to capture the traveling discontinuity without spawning spurious oscillations. Because the equations describing the physics of the problem are hyperbolic, the method of
characteristics is a suitable way of solving for the wave propagation. If a sufficiently accurate time scheme is employed, this technique is able to solve the benchmark very satisfyingly. Nonetheless, it should be pointed out that, however efficient the method of characteristics may be for this benchmark, a major drawback lies in the fact that such an approach cannot be straightforwardly extended to two-dimensional computations.

This is where more general numerical methods come into play. In the considerations that follow, we bear in mind that the issue of time discretization must be thoroughly investigated as well. As we already said it, this was not the subject of this work. The classical continuous Galerkin FEM has difficulties capturing steep gradients, let alone discontinuities. This was revealed by the experiment carried out with the hyperbolic tangent initial elevation field. Increasing the number of elements is not really a solution by itself, for an infinite number is necessary to resolve the discontinuity. In that respect, the discontinuous Galerkin method (DGM) is appealing due to the very discontinuous representation of its solutions. However, this may constitute an asset as much as a drawback in the sense that one has to carefully choose the variable of which continuity is weakly enforced. That statement is illustrated by comparing the classical DGM and the so-called discontinuous Riemann-Galerkin method. In the former, we enforce continuity of the variables whose spatial derivatives appear in the formulation. A centered scheme, though the best choice, is outperformed by the classical galerkin method. When continuity is enforced on the characteristic variables, we obtain results that are quite outstanding compared with the previous ones. It goes without saying that the Riemann-Galerkin method, together with mesh adaptivity, would produce even better results. This benchmark could be a starting point of more general test cases for two-dimensional wave propagation problems, which would model the barotropic systems of ocean models.
Figure 13: Discontinuous Riemann-Galerkin finite-element approximation with 300 elements at dimensionless time $t = 200$ with a steplike initial condition. The time step is 0.002.

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A Analytical solution

The solution to (6) on $[0, 1]$, subject to an arbitrary initial condition on the elevation, say $\eta_0(x)$, is developed herein. Using the method of separation of variables, we define $u(x, t)$ to be

$$u(x, t) = F(x)T(t)$$

so that replacing $u$ by that product into (6) yields

$$T''F + TF = \alpha^2 TF''$$

or

$$\frac{T''}{T} = \alpha^2 \frac{F''}{F} - 1 = C$$
Figure 14: Comparison of the Galerkin and the discontinuous Riemann-Galerkin FEM at time $t = 20$ for a time step of 0.001. Left and right panels are the solutions for the Galerkin and the discontinuous Riemann-Galerkin method, respectively. The first, second and third rows show results for meshes containing 10 ($h = 0.1$), 50 ($h = 0.02$) and 200 ($h = 0.005$) elements. The bottom graph is the exact solution.
where $C$ is a constant expressing the fact that both sides of the first equality must not depend upon neither $x$ nor $t$. The solution to the time-dependent part, $T(t)$, must be of the form

$$T(t) = A \sin(\omega t)$$

to account for the initial condition on $u$. Note that the constant $C$ is deemed negative to avoid growing exponential-type solutions in time. By twice differentiating $T$, the constant $C$ is found to be: $C = -\omega^2$. The space-dependent part, $F(x)$, obeys

$$F'' = -\frac{\omega^2 - 1}{\alpha^2} F,$$

where it is required that $\omega^2 > 1$ to avoid an exponential dependence on $x$, which could not satisfy the boundary conditions. For the same reason, solutions involving cosine cannot exist. Thus, we have

$$F(x) = B \sin(kx),$$

where $k^2 = \frac{\omega^2 - 1}{\alpha^2}$. Now, to satisfy both boundary conditions, we must have $k = k_n = (2n - 1)\pi$, which constrains $\omega$ to $\omega = \omega_n = \sqrt{1 + \alpha^2 k_n^2}$. Combining the time and space dependences, the velocity $u(x,t)$ is given by an infinite sum of those harmonics:

$$u(x,t) = \sum_{n=1}^{\infty} D_n \sin(\omega_n t) \sin(k_n x), \quad (20)$$

where the constant $D_n$ is to be determined. To do so, we may write Eq. (3) at $t = 0$:

$$\alpha^2 \frac{\partial \eta}{\partial x} = -\frac{\partial u}{\partial t} = -\sum_{n=1}^{\infty} D_n \omega_n \sin(k_n x).$$

This equality is satisfied provided that the initial elevation field $\eta_0(x)$ take the following form

$$\eta_0(x) = \sum_{n=1}^{\infty} H_n \cos(k_n x),$$

where the coefficients $H_n$ are given by

$$H_n = 2 \int_0^1 \eta_0(x) \cos(k_n x) \, dx. \quad (21)$$

Thus, for each $n$, we have

$$D_n = \frac{\alpha^2 k_n}{\omega_n} H_n$$

and the final expression for $u(x,t)$ is

$$u(x,t) = \sum_{n=1}^{\infty} H_n \frac{\alpha^2 k_n}{\omega_n} \sin(\omega_n t) \sin(k_n x). \quad (22)$$
Now that $u(x, t)$ is known, we may seek the expression for $v(x, t)$ by using Eq. (4) and the initial condition $v(x, 0) = 0$, which yields

$$v(x, t) = \sum_{n=1}^{\infty} H_n \frac{\alpha^2 k_n}{\omega_n^2} [\cos (\omega_n t) - 1] \sin (k_n x). \quad (23)$$

Finally, the elevation field $\eta(x, t)$ is easily inferred from Eq. (3). A few algebraic manipulations lead to

$$\eta(x, t) = \sum_{n=1}^{\infty} H_n \cos (k_n x) \left\{ 1 - \frac{\alpha^2 k_n^2}{\omega_n^2} [1 - \cos (\omega_n t)] \right\}. \quad (24)$$

Depending on the initial condition, an analytical expression can be found for $H_n$. For the sign function, coefficients $H_n$ amount to

$$H_n = \frac{4(-1)^n}{k_n}.$$

### B Derivation of the variational formulation for the DGM

We focus on the continuity equation to show how formulations (15) and (16) are derived. Integration by parts of the term involving the spatial derivative generates an extra term, as shown hereafter:

$$\sum_{e=1}^{N_e} \int_{\Omega_e} \frac{\partial u^n}{\partial x} \hat{\eta} \, dx = - \sum_{e=1}^{N_e} \int_{\Omega_e} u^n \frac{\partial \hat{\eta}}{\partial x} \, dx + \sum_{e=1}^{N_e} |u^n \hat{\eta}|_{\partial \Omega_e}. \quad (25)$$

The last sum of (25) may be expanded so that the index now runs on physical nodes:

$$\sum_{e=1}^{N_e} |u^n \hat{\eta}|_{\partial \Omega_e} = \sum_{i=1}^{N_v} \left\{ u^n (X_i^-) \hat{\eta}(X_i^-) - u^n (X_i^+) \hat{\eta}(X_i^+) \right\}$$

$$= \sum_{i=1}^{N_v} \left\{ \langle u^n (X_i) \rangle [\hat{\eta}(X_i)] + [u^n (X_i)] \langle \hat{\eta}(X_i) \rangle \right\}, \quad (26)$$

where $\langle f(X_i) \rangle$ and $[f(X_i)]$ are the average and jump of $f$ at physical node $X_i$, defined as

$$\langle f(X_i) \rangle = \frac{1}{2} \left( f(X_i^-) + f(X_i^+) \right)$$

$$[f(X_i)] = f(X_i^-) - f(X_i^+).$$

The last sum of (26) is obtained from the following equality:

$$ac - bd = \frac{1}{2} (a + b) (c - d) + \frac{1}{2} (a - b) (c + d).$$

Next, the sum $S_2$ in (14) may be rewritten so as to run on physical node indices as well. We have
\[ \sum_{e=1}^{N_e} [a(\hat{\eta}) [u^n]]_{\partial \Omega_e} = \sum_{e=1}^{N_e} a (\hat{\eta}(X_{e+1}^c)) [u^n(X_{e+1}^c)] - a (\hat{\eta}(X_{e}^c)) [u^n(X_e)] \\
= \sum_{i=1}^{N} [a(\hat{\eta}(X_i))] [u^n(X_i)] . \]  

(27)

Combining (25), (26) and (27) yields formulation (15). Finally, we arrive at formulation (16) by putting together both sums. That is, we can write

\[ \sum_{i=1}^{N} (u^n(X_i)) \langle \hat{\eta}(X_i) \rangle + [u^n(X_i)] [\hat{\eta}(X_i)] + [a(\hat{\eta}(X_i))] [u^n(X_i)] \\
= \sum_{i=1}^{N} (u^n(X_i)) \langle \hat{\eta}(X_i) \rangle + [u^n(X_i)] \left( \langle \hat{\eta}(X_i) \rangle + \left( \lambda - \frac{1}{2} \right) \hat{\eta}(X_i^-) - \left( \lambda + \frac{1}{2} \right) \hat{\eta}(X_i^+) \right) \\
= \sum_{i=1}^{N} \langle \hat{\eta}(X_i) \rangle [u^n(X_i)] \lambda \langle \hat{\eta}(X_i) \rangle \\
= \sum_{i=1}^{N} \langle \hat{\eta}(X_i) \rangle (u^n(X_i)) \lambda , \]  

(28)

where \( \langle f(X_i) \rangle \lambda \) is a weighted average:

\[ \langle f(X_i) \rangle \lambda = \left( \frac{1}{2} + \lambda \right) f(X_i^-) + \left( \frac{1}{2} - \lambda \right) f(X_i^+) . \]

References


