

Implicit solution of free surface flows in glaciology

Jed Brown

Laboratory of Hydrology, Hydraulics, and Glaciology
ETH Zürich

2011-03-01

Antarctic Ocean-Ice Interaction

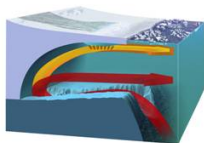
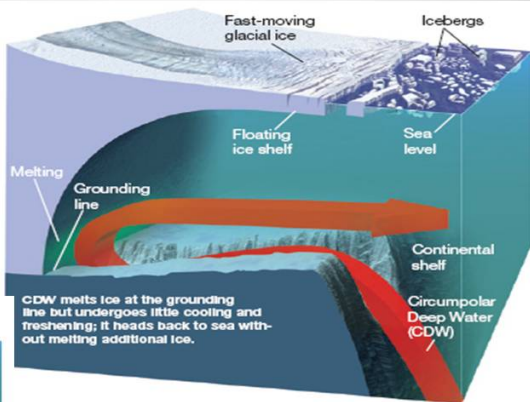


Illustration (c) Frank Ippolito

Hydrostatic equations for ice sheet flow

- ▶ Valid when $w_x \ll u_z$, independent of basal friction (Schoof&Hindmarsh 2010)
- ▶ Eliminate p and w from Stokes by incompressibility:
3D elliptic system for $u = (u, v)$

$$-\nabla \cdot \left[\eta \begin{pmatrix} 4u_x + 2v_y & u_y + v_x & u_z \\ u_y + v_x & 2u_x + 4v_y & v_z \end{pmatrix} \right] + \rho g \bar{\nabla} h = 0$$

$$\eta(\theta, \gamma) = \frac{B(\theta)}{2} (\gamma_0 + \gamma)^{\frac{1-n}{2n}}, \quad n \approx 3$$

$$\gamma = u_x^2 + v_y^2 + u_x v_y + \frac{1}{4}(u_y + v_x)^2 + \frac{1}{4}u_z^2 + \frac{1}{4}v_z^2$$

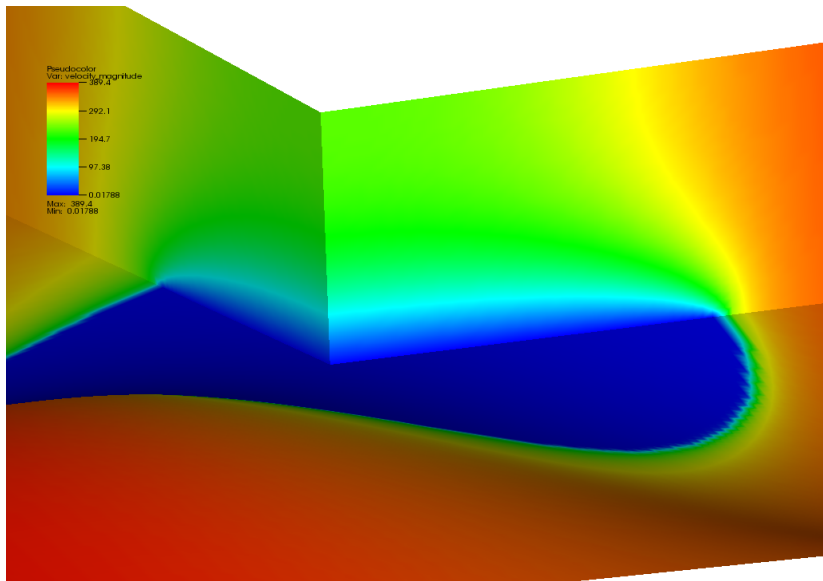
and slip boundary $\sigma \cdot n = \beta^2 u$ where

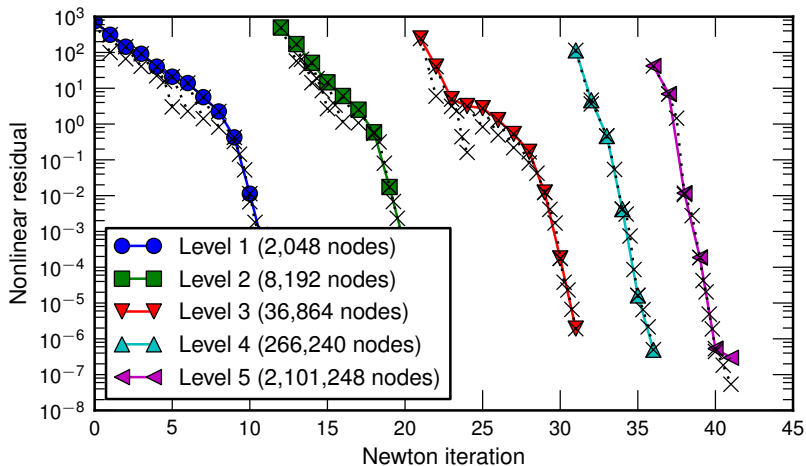
$$\beta^2(\gamma_b) = \beta_0^2 (\varepsilon_b^2 + \gamma_b)^{\frac{m-1}{2}}, \quad 0 < m \leq 1$$

$$\gamma_b = \frac{1}{2}(u^2 + v^2)$$

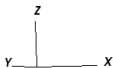
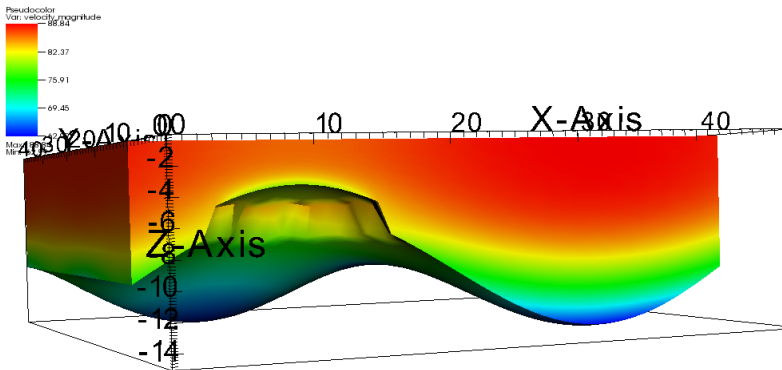
- ▶ Q_1 FEM with Newton-Krylov-Multigrid solver in PETSc:

`src/snes/examples/tutorials/ex48.c`





Grid-sequenced Newton-Krylov solution of test X . The solid lines denote nonlinear iterations, and the dotted lines with \times denote linear residuals.



- ▶ Bathymetry is essentially discontinuous on any grid
- ▶ Shallow ice approximation produces oscillatory solutions
- ▶ Nonlinear and linear solvers have major problems or fail
- ▶ Grid sequenced Newton-Krylov multigrid works as well as in the smooth case

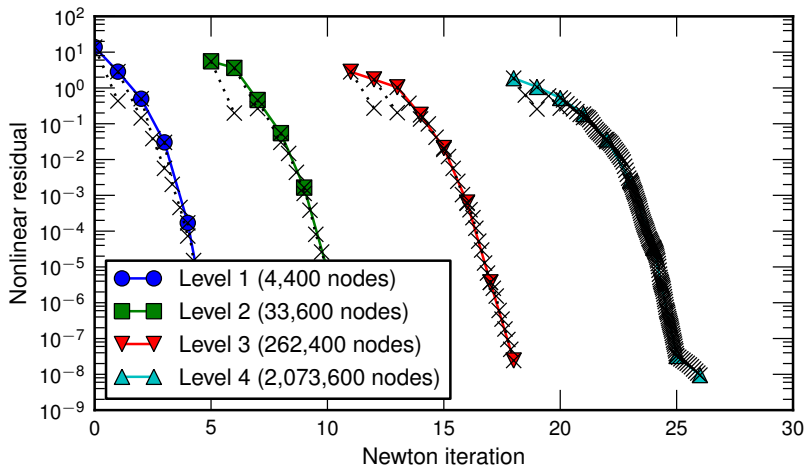


Figure: Grid sequenced Newton-Krylov convergence for test Y . The “cliff” has 58° angle in the red line (12×125 meter elements), 73° for the cyan line (6×62 meter elements).

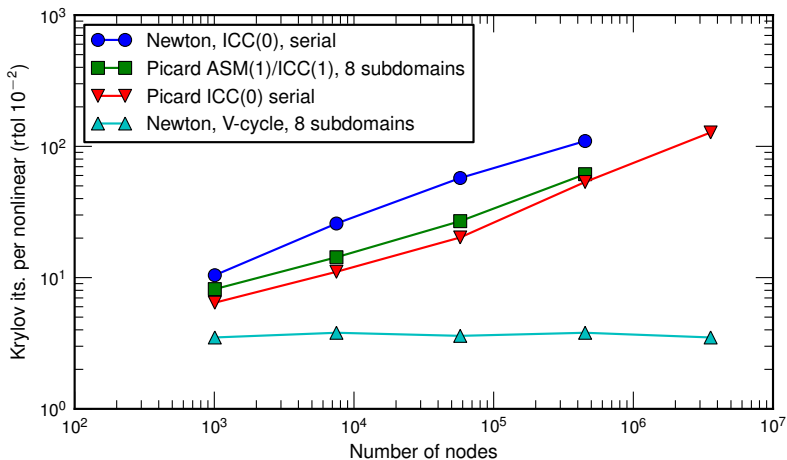


Figure: Average number of Krylov iterations per nonlinear iteration. Each nonlinear system was solved to a relative tolerance of 10^{-2} .

Strong scaling on Blue Gene/P (Shaheen)

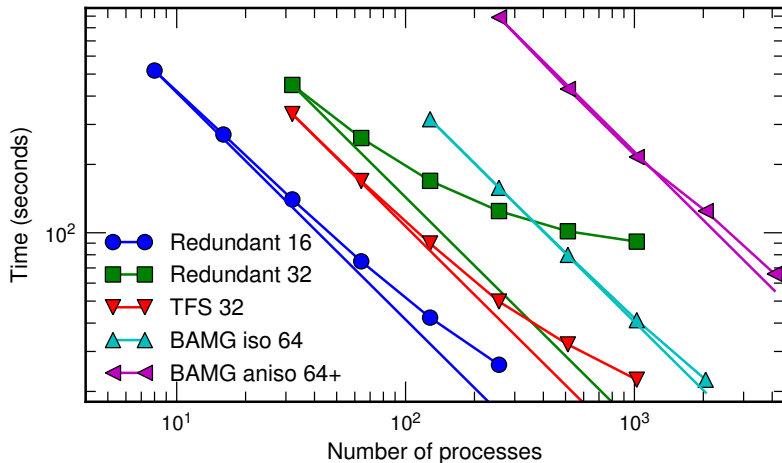


Figure: Strong scaling on Shaheen for different size coarse level problems and different coarse level solvers. The straight lines on the strong scaling plot have slope -1 which is optimal.

Weak scaling on Blue Gene/P (Shaheen)

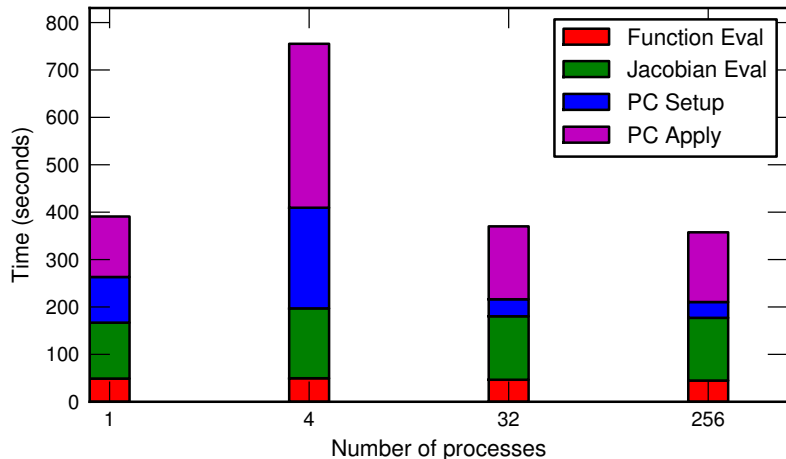
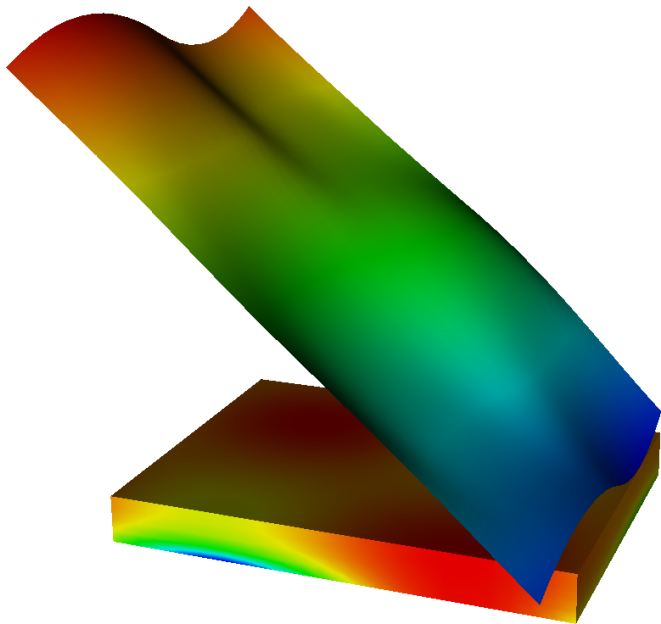


Figure: Weak scaling on Shaheen with a breakdown of time spent in different phases of the solution process. Times are for the full grid-sequenced problem, not just the finest level solve.



Non-Newtonian Stokes system: velocity u , pressure p

$$-\nabla \cdot (\eta Du) + \nabla p - f = 0$$

$$\nabla \cdot u = 0$$

$$Du = \frac{1}{2} (\nabla u + (\nabla u)^T)$$

$$\gamma(Du) = \frac{1}{2} Du : Du$$

$$\eta(\gamma) = B(\Theta, \dots) (\gamma_0 + \gamma)^{\frac{p-2}{2}}$$

$$p = 1 + \frac{1}{n} \approx \frac{4}{3}$$

$$T = 1 - n \otimes n$$

with boundary conditions

$$(\eta Du - p1) \cdot n = \begin{cases} 0 & \text{free surface} \\ -\rho_w z n & \text{ice-ocean interface} \end{cases}$$

$$u = 0 \quad \text{frozen bed, } \Theta < \Theta_0$$

$$\left. \begin{aligned} u \cdot n = g_{\text{melt}}(Tu, \dots) \\ T(\eta Du - p1) \cdot n = g_{\text{slip}}(Tu, \dots) \end{aligned} \right\} \text{nonlinear slip, } \Theta \geq \Theta_0$$

$$g_{\text{slip}}(Tu) = \beta_m(\dots) |Tu|^{m-1} Tu$$

Navier $m = 1$, Weertman $m \approx \frac{1}{3}$, Coulomb $m = 0$.

Other critical equations

- ▶ Mesh motion: x

$$-\nabla \cdot \boldsymbol{\sigma} = 0$$

$$\boldsymbol{\sigma} = \mu \left[2Dw + (\nabla w)^T \nabla w \right] + \lambda |\nabla w| \mathbf{1}$$

$$\text{surface: } (\dot{x} - u) \cdot n = q_{BL}, \quad T \boldsymbol{\sigma} \cdot n = 0$$

$$w = x - x_0$$

- ▶ Heat transport: Θ (enthalpy)

$$\frac{\partial}{\partial t} \Theta + (u - \dot{x}) \cdot \nabla \Theta$$

$$- \nabla \cdot \left[\kappa_T(\Theta) \nabla T(\Theta) + \kappa_\omega \nabla \omega(\Theta) + q_D(\Theta) \right] - \eta Du : Du = 0$$

- ▶ ALE advection

- ▶ Thermal diffusion

- ▶ Moisture diffusion/Darcy flow

- ▶ Strain heating

Note: $\kappa(\Theta)$ and $q_D(\Theta)$ are very sensitive near $\Theta = \Theta_0$

Summary of primal variables in DAE

u	velocity	algebraic
p	pressure	algebraic
x	mesh location	algebraic in domain, differential at surface
Θ	enthalpy	differential

Stokes challenges

Mass conservation is critical

- ▶ Staggered grid finite difference (hard to deal with geometry)
- ▶ Stabilized methods (conservation artifacts when non-smooth)
- ▶ Inf-sup stable mixed finite element method
 - ▶ Use discontinuous pressure to enforce local mass conservation
 - ▶ Inf-sup constant decays like $\sqrt{\varepsilon}$ for $Q_k - P_{k-1}^{\text{disc}}$
 - ▶ Sub-optimal order of accuracy for $Q_k - Q_{k-2}^{\text{disc}}$

Solving saddle-point problems

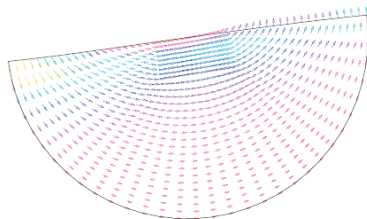
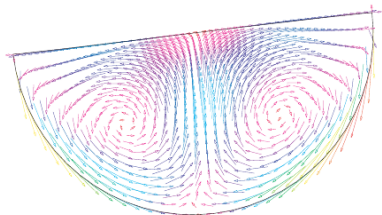
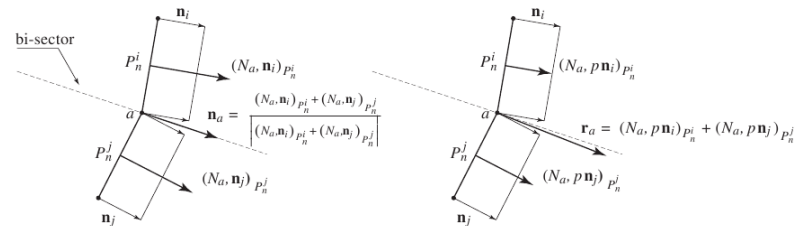
- ▶ Not uniformly elliptic: solvers are much less robust
- ▶ Standard preconditioners do not work
- ▶ Coupled multigrid with Vanka smoothers offer best performance, not robust for stretched grids or anisotropic viscosity
- ▶ Block preconditioners require approximate commutators, fragile for strong anisotropy and non-smooth viscosity

Construction of conservative nodal normals

$$n^i = \int_{\Gamma} \phi^i n$$

- ▶ Exact conservation even with rough surfaces
- ▶ Definition is robust in 2D and for first-order elements in 3D
- ▶ $\int_{\Gamma} \phi^i = 0$ for corner basis function of undeformed P_2 triangle
- ▶ May be negative for sufficiently deformed quadrilaterals
- ▶ Mesh motion should use normals from CAD model
 - ▶ Difference between CAD normal and conservative normal introduces correction term to conserve mass within the mesh
 - ▶ Anomalous velocities if disagreement is large (fast moving mesh, rough surface)
- ▶ Normal field not as smooth/accurate as desirable (and achievable with non-conservative normals)
 - ▶ Mostly problematic for surface tension
 - ▶ Walkley et al, *On calculation of normals in free-surface flow problems*, 2004

Need for well-balancing



(Behr, *On the application of slip boundary condition on curved surfaces*, 2004)

“No” boundary condition

- ▶ Integration by parts produces

$$\int_{\Gamma} v \cdot T \sigma \cdot n, \quad \sigma = \eta Du - p1, \quad T = 1 - n \otimes n$$

- ▶ Continuous weak form requires either
 - ▶ Dirichlet: $u|_{\Gamma} = f \implies v|_{\Gamma} = 0$
 - ▶ Neumann/Robin: $\sigma \cdot n|_{\Gamma} = g(u, p)$
- ▶ Discrete problem allows integration of $\sigma \cdot n$ “as is”
 - ▶ Extends validity of equations to include Γ
 - ▶ **Not valid** for continuum equations
 - ▶ Introduced by Papanastasiou, Malamataris, and Ellwood, 1992 for Navier-Stokes outflow boundaries
 - ▶ Griffiths, *The ‘no boundary condition’ outflow boundary condition*, 1997
 - ▶ Proves L^{∞} order of accuracy $\mathcal{O}((h + 1/\text{Pe})^{p+1})$ for Galerkin finite elements of order p (linear advection-diffusion)
 - ▶ Demonstrates equivalence with collocation at Radau points in outflow element
 - ▶ Used in slip boundary conditions by Behr 2004

Multi-physics coupling in PETSc

Velocity

Pressure

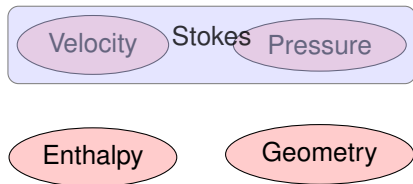
- ▶ package each “physics” independently
- ▶ solve single-physics and coupled problems
- ▶ semi-implicit and fully implicit
- ▶ reuse residual and Jacobian evaluation unmodified
- ▶ direct solvers and efficient fieldsplit without recompilation
- ▶ use the best possible matrix format for each physics (symmetric block size 3)
- ▶ matrix-free anywhere
- ▶ multiple levels of nesting

Multi-physics coupling in PETSc



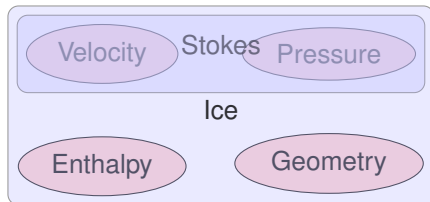
- ▶ package each “physics” independently
- ▶ solve single-physics and coupled problems
- ▶ semi-implicit and fully implicit
- ▶ reuse residual and Jacobian evaluation unmodified
- ▶ direct solvers and efficient fieldsplit without recompilation
- ▶ use the best possible matrix format for each physics (symmetric block size 3)
- ▶ matrix-free anywhere
- ▶ multiple levels of nesting

Multi-physics coupling in PETSc



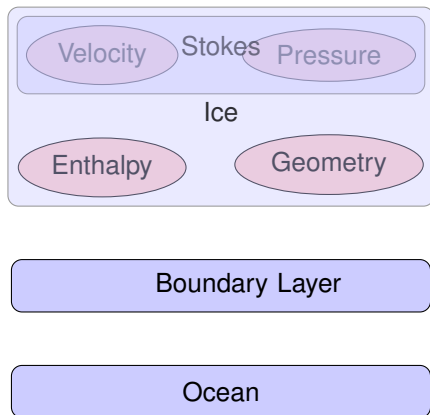
- ▶ package each “physics” independently
- ▶ solve single-physics and coupled problems
- ▶ semi-implicit and fully implicit
- ▶ reuse residual and Jacobian evaluation unmodified
- ▶ direct solvers and efficient fieldsplit without recompilation
- ▶ use the best possible matrix format for each physics (symmetric block size 3)
- ▶ matrix-free anywhere
- ▶ multiple levels of nesting

Multi-physics coupling in PETSc



- ▶ package each “physics” independently
- ▶ solve single-physics and coupled problems
- ▶ semi-implicit and fully implicit
- ▶ reuse residual and Jacobian evaluation unmodified
- ▶ direct solvers and efficient fieldsplit without recompilation
- ▶ use the best possible matrix format for each physics (symmetric block size 3)
- ▶ matrix-free anywhere
- ▶ multiple levels of nesting

Multi-physics coupling in PETSc



- ▶ package each “physics” independently
- ▶ solve single-physics and coupled problems
- ▶ semi-implicit and fully implicit
- ▶ reuse residual and Jacobian evaluation unmodified
- ▶ direct solvers and efficient fieldsplit without recompilation
- ▶ use the best possible matrix format for each physics (symmetric block size 3)
- ▶ matrix-free anywhere
- ▶ multiple levels of nesting

Outlook

- ▶ We have textbook multigrid efficiency for hydrostatic equations
- ▶ Technical challenges for Stokes
- ▶ Local conservation is critical, well-balanced slip
- ▶ Singularities: reentrant corners, transition from frozen to slip boundary conditions, grounded margins, grounding lines
- ▶ Stiff geometric coupling terms
- ▶ Finally a good algebraic interface for tightly-coupled multiphysics
- ▶ IMEX time integration: additive Runge-Kutta

Tools

- ▶ PETSc <http://mcs.anl.gov/petsc>
 - ▶ ML, Hypra, MUMPS
- ▶ ITAPS <http://itaps.org>
 - ▶ MOAB, CGM, Lasso