## Numerics and Boundary Conditions (used in PALM)

#### PALM group

Institute of Meteorology and Climatology, Leibniz Universität Hannover

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PALM is (almost) using simple, standard and fast numerical schemes:

Spatial and temporal discretization by finite differences





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- Explicit timestep methods:
  - Euler
  - Runge-Kutta, second or third order





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  - Upstream
  - Piacsek-Williams (second order central finite differences)
  - Bott-Chlond-scheme (monotone, positiv definit, for scalars only)
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  - Direct FFT-method
  - Multigrid-method





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- Poisson-equation for pressure
  - Direct FFT-method
  - Multigrid-method
- Lagrangian particle model included
- Boundary conditions:
  - Cyclic and non-cyclic horizontal boundary conditions
  - Surface layer with Monin-Obukhov similarity
  - Topography
  - Turbulent inflow (for non-cyclic horizontal boundary conditions)



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- Spacings are equidistant, stretching along z is possible.



Boundary Conditions

### Timestep Methods (I)

Euler

$$rac{\partial \psi(t)}{\partial t} = {\sf F}(\psi(t)) o rac{\psi(t+\Delta t)-\psi(t)}{\Delta t} pprox {\sf F}(\psi(t))$$

$$\psi(t + \Delta t) = \psi(t) + \Delta t \cdot F(\psi(t)) \qquad \qquad \mathcal{O}(\Delta t)$$
(used for SGS-TKE in special cases)





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$$rac{\partial \psi(t)}{\partial t} = F(\psi(t)) 
ightarrow rac{\psi(t+\Delta t) - \psi(t)}{\Delta t} \approx F(\psi(t)) \qquad \quad urac{\Delta t}{\Delta x} = C < 1$$

for stability

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Runge-Kutta, third-order

$$k_{1} = F(\psi(t))$$

$$k_{2} = F(\psi(t) + \frac{1}{3}\Delta t \cdot k_{1})$$

$$k_{3} = F(\psi(t) - \frac{3}{16}\Delta t \cdot k_{1} + \frac{15}{16}\Delta t \cdot k_{2})$$

$$\psi(t + \Delta t) = \psi(t) + \frac{1}{30}\Delta t(5k_{1} + 9k_{2} + 16k_{3})$$



 $<sup>\</sup>mathcal{O}(\Delta t^2)$   $C \leq 0.9$ 

## Timestep Methods (II)

In the PALM code, the different timestep schemes are treated by one equation using switches:

$$\psi(t+\Delta t) = (1-c_1) \cdot \psi(t-\Delta t) + c_1 \cdot \psi(t) + \Delta t \cdot [c_2 \cdot F(\psi(t)) + c_3 \cdot F(\psi(t-\Delta t))]$$





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Scheme	$\mathbf{c}_1$	<b>c</b> <sub>2</sub>	<b>C</b> 3
Euler	1	1	0
RK (1st step)	1	1/3	0
RK (2nd step)	1	15/16	-25/48
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$$\psi(t - \Delta t) = \psi(t)$$
  
 $\psi(t) = \psi(t + \Delta t)$ 

after each RK substep





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- In case of momentum advection (e.g. ψ = u), u<sub>i-1</sub> and u<sub>i+1</sub> have to be obtained by linear interpolation.
- May cause  $2\Delta x$  wiggles in case of sharp gradients.

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Boundary Conditions

### Advection Methods (II)

Bott-Chlond
 Chlond (1994)





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  - Much simpler algorithm than Bott-Chlond





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  - Requires additional ghost layers





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  - Requires additional ghost layers
  - Adds additional numerical dissipation





#### 0000000000000 Numerics

Numerics

### Advection Methods – Wicker/Skamarock (I)

- ▶ Wicker and Skamarock (2002, Mon. Wea. Rev. 130, 2088 2097).
- Based on flux form of advection term
- Difference of fluxes at the edge of the grid cell is used to discretise advection term



### Advection Methods – Wicker/Skamarock (II)

#### Finite difference approximation of 6<sup>th</sup> order

$$\left(F_{i-\frac{1}{2}}^{6th} = \frac{1}{60}u_{i-\frac{1}{2}}\left(37(\Psi_{i}+\Psi_{i-1})-8(\Psi_{i+1}+\Psi_{i-2})+(\Psi_{i+2}+\Psi_{i-3})\right)\right)$$

#### Artificially added numerical dissipation term

$$\left(-\frac{1}{60}\left|u_{i-\frac{1}{2}}\right|\left(10(\Psi_{i}-\Psi_{i-1})-5(\Psi_{i+1}-\Psi_{i-2})+(\Psi_{i+2}-\Psi_{i-3})\right)\right)$$



Numerics

### Advection Methods – Wicker/Skamarock (III)

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Centered Finite Differences produces numerical oscillations ("wiggles") near sharp gradients.



#### Numerics

Numerics

### Advection Methods – Wicker/Skamarock (IV)

$$\left[ F_{i-\frac{1}{2}}^{5\text{th}} = F_{i-\frac{1}{2}}^{6\text{th}} - \frac{1}{60} \left| u_{i-\frac{1}{2}} \right| \left( 10(\Psi_i - \Psi_{i-1}) - 5(\Psi_{i+1} - \Psi_{i-2}) + (\Psi_{i+2} - \Psi_{i-3}) \right) \right]$$



Advantage Numerical Dissipation damps small scale oscillations.

Disadvantage In a turbulent flow numerical dissipation removes energy from small scales.


Numerics Numerics

#### Advection Methods – Wicker/Skamarock (V)



- Better resolution of larger scales (> 8 Δx) and hence less numerical energy transfer from larger to smaller scales compared to lower order schemes.
- Less spectral energy at smaller scales.



Governing equations of PALM require incompressibility





#### Pressure Solver (I)

- Governing equations of PALM require incompressibility
- Incompressibility is reached by a predictor-corrector method
   Momentum equations are solved without the pressure term giving a provisional velocity field which is not free of divergence.

$$\overline{u}_{i_{\text{prov}}}^{t+\Delta t} = \overline{u}_{i}^{t} + \Delta t \left( -\frac{\partial}{\partial x_{k}} \overline{u}_{k}^{t} \overline{u}_{i}^{t} - (\varepsilon_{ijk} f_{j} \overline{u}_{k}^{t} - \varepsilon_{i3k} f_{3} u_{g_{k}}) + g \frac{\overline{\theta^{*t}}}{\theta_{0}} \delta_{i3} - \frac{\partial}{\partial x_{k}} \overline{u_{k}^{\prime} u_{i}^{\prime}}^{t} \right)$$





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2. Assign all remaining divergences to the (perturbation) pressure  $p^*$  so that the new corrected velocity field is the sum of the provisional, divergent field and the perturbation pressure term.

$$\overline{u}_{i}^{t+\Delta t} = \overline{u}_{i_{\text{prov}}}^{t+\Delta t} + \Delta t \left( -\frac{1}{\rho_{0}} \frac{\partial \overline{p^{*}}^{t}}{\partial x_{i}} \right)$$



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3. The divergence operator is applied to this equation. Demanding a corrected velocity field free of divergence, this leads to a Poisson equation for the perturbation pressure.

$$\frac{\partial^2 \overline{p^{*t}}}{\partial x_i^2} = \frac{\rho_0}{\Delta t} \frac{\partial \overline{u}_{i\text{prov}}^{t+\Delta t}}{\partial x_i}$$





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4. After solving the Poisson equation, the final velocity field is calculated as given in step 2.



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- FFT-solver
  - 1. Discretization of the Poisson-equation by central differences





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  - 2. 2D discrete FFT in both horizontal directions





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    - Requires periodic boundary conditions and uniform grids along x and y



Multigrid-method

• Iterative solver basic idea: Poisson equation is transformed to a fixed point problem:  $\vec{p}^{k+1} = T \cdot \vec{p}^k + \vec{c}^k$ 





Multigrid-method

Iterative solver

basic idea: Poisson equation is transformed to a fixed point problem:  $\vec{p}^{k+1}=T\cdot\vec{p}^k+\vec{c}^k$ 

starting from a first guess, the solution will be improved by repeated execution of the fixed point problem:

$$\vec{p}^{1} = T \cdot \vec{p}^{0} + \vec{c}^{0} 
 \vec{p}^{2} = T \cdot \vec{p}^{1} + \vec{c}^{1} 
 \vec{p}^{k} \doteq T \cdot \vec{p}^{k-1} + \vec{c}^{k-1} 
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Depending on the structure of the matrix T and vector c different iterative solvers can be defined, e.g.: Jacobi-scheme (here on 2D-uniform grid):

$$p_{i,j}^{k+1} = \frac{1}{4} \cdot \left( p_{i-1,j}^k + p_{i+1,j}^k + p_{i,j-1}^k + p_{i,j+1}^k - \Delta x^2 f(i,j,k) \right)$$



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- ▶ With each iteration step *k* the improved solution converges towards the exact solution.
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PALM Seminar

- ► Iterative schemes are 'local schemes' → information is needed only from neighboring grid-points.
- Very low convergence: O(n<sup>2</sup>).





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  - Due to their locality, iterative solvers show a frequency-dependent reduction of the residual: low frequencies are reduced slower than high frequencies.
  - The main idea of the multigrid method is to reduce errors of different frequencies on grids with different grid spacing:
    - errors of high frequency are reduced on fine grids
    - errors of low frequency are reduced on coarse grids.







#### Numerics 00000000000000 Numerics

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- The solution is transmitted to the next coarser grid-level where it is used as the first guess to solve the fixed point problem.
- This procedure is performed up to the coarsest grid-level containing two grid-points in each direction.





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- This procedure is performed up to the coarsest grid-level containing two grid-points in each direction.
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#### Numerics 00000000000000 Numerics

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#### Numerics 0000000000000 Numerics

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- V- and W-cycles are implemented.





- Lateral (xy) boundary conditions:
  - Cyclic by default, allowing undisturbed evolution / advection of turbulence.

-1		 			
	0	2		n+1	
<b></b>	_	 	 		
ł					

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- Non-cyclic lateral conditions require the use of the multigrid-method for solving the Poisson-equation.





#### Surface boundary condition:

 Monin-Obukhov-similarity is used by default, i.e. a Prandtl-layer is assumed between the surface and the first grid layer.

$$\begin{array}{ll} \frac{\partial \overline{u}}{\partial z} = \frac{u_*}{\kappa z} \Phi_{\mathrm{m}}; & u_* = \sqrt{-\overline{w'}u_0'} = \sqrt{\frac{\tau_0}{\overline{\rho}}} \\ \frac{\partial \overline{\theta}}{\partial z} = \frac{\vartheta_*}{\kappa z} \Phi_{\mathrm{h}}; & \vartheta_* = \frac{\overline{w'\theta_0'}}{u_*} \end{array}$$







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Prandtl-layer





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# Boundary Conditions (II)

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$$\label{eq:phi} \begin{array}{ll} \Phi_{\rm m}, \ \Phi_{\rm h}; \ \mbox{Dyer-Businger functions} \\ \Phi_{\rm m} = \left\{ \begin{array}{cc} 1+5\,{\rm Rif} & \mbox{stable} \\ 1 & \mbox{neutral} \\ (1-16\,{\rm Rif})^{-1/4} & \mbox{unstable} \end{array} \right.$$




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  - Instead of MO-similarity, no-slip conditions or free-slip conditions can be used

$$u(z=0)=0, \quad v(z=0)=0 \qquad \qquad \frac{\partial u}{\partial z}=0, \quad \frac{\partial v}{\partial z}=0$$

realized by

$$u(k = 0) = -u(k = 1)$$
  
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 SGS-TKE condition ∂e/∂z = 0



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- A damping layer can be switched on in order to absorb gravity waves.





Jannovei

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Two different profiles can be chosen:





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Under horizontally homogeneous initial conditions, random fluctuations have to be added in order to generate turbulence!

