

Exact Solution of the Linear, 4D-Discrete, Implicit, Semi-Lagrangian Dynamic Equations with Orographic Forcing

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1 Introduction

Exact solution of completely discrete linear equations has multiple outputs:

- Discovery of the exact structure of the solution of a non-stationary numerical model
- Investigation of specific details of flows for optional (non-homogenous) wind and temperature stratification
- Investigation of the influence of vertical discretization (variable Δz) on the quality of numerical models
- Investigation of the time step Δt size impact on the numerical stability and precision of numerical schemes
- Testing of adiabatic cores of NWP models

2 Domain of integration

Geometry is plane: $\overline{p_s}(x, y) \rightarrow p_0 = \text{const.}$

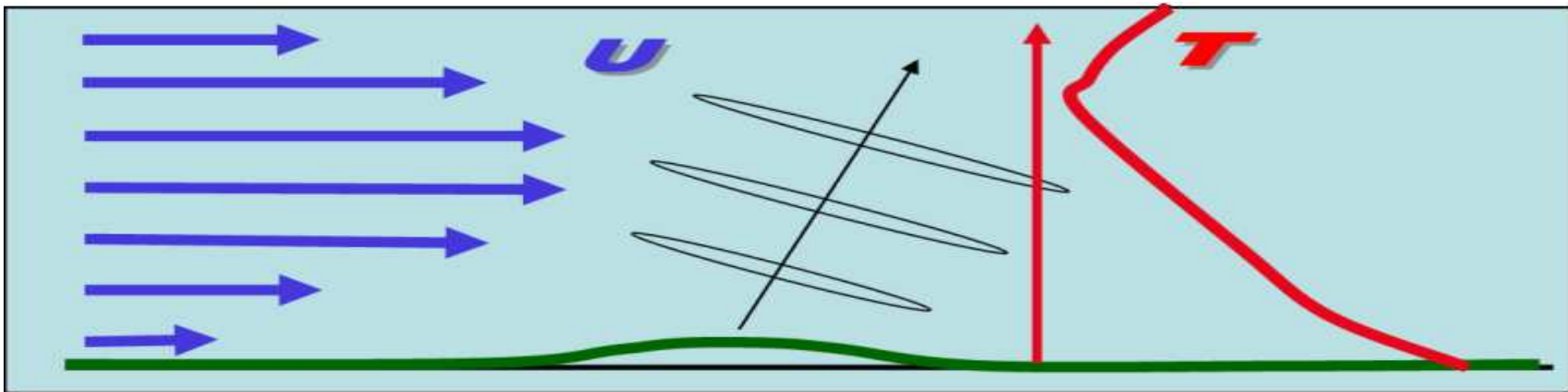
Orography (taken into account in boundary conditions but not in geometry)

is presented by 2D Agnesi profile
(h_0 – height, a_x, a_y -half-widths):

$$h(x, y) = \frac{h_0}{1 + (x/a_x)^2 + (y/a_y)^2}.$$

The reference state of the atmosphere is given by wind-speed $U(p)$ and temperature $T(p)$. The Lagrangian time-derivative is approximated as

$$\frac{d}{dt} = \frac{\partial}{\partial t} + U(p) \frac{\partial}{\partial x}.$$



3 Continuous linear equations

Linear form of White equations (White 1989, Rm 2001). Notation is standard, except of φ which is the nonhydrostatic geopotential fluctuation.

$$\frac{d\omega}{dt} = -R \frac{p}{H^2} T' - \frac{p^2}{H^2} \frac{\partial \varphi}{\partial p},$$

$$\frac{d\mathbf{u}}{dt} = -\nabla \varphi - \mathbf{f} \times \mathbf{u},$$

$$\frac{dT'}{dt} = \theta \frac{\omega}{p}, \quad (1)$$

$$\nabla \cdot \mathbf{u} + \frac{\partial \omega}{\partial p} = 0,$$

$$\frac{dp'_s}{dt} + \frac{da}{dt} = \omega|_{p_0}.$$

Reference state parameters:

$$H(p) = \frac{RT(p)}{p},$$

$$\theta(p) = \frac{R}{c_p} T(p) - p \frac{\partial T}{\partial p}.$$

Vertical boundary conditions

$$\varphi|_{p_0} = gH(p_0) \frac{p'_s}{p_0}.$$

$$\omega|_{p=0} = 0.$$

4 Vertical grid and difference operators

Vertical grid is the Arakawa C-grid. Fields φ_k , \mathbf{u}_k , pressure difference Δp_k and non-dimensional height difference $\Delta\zeta_k$ are located on full levels. Pressure $p_{k+1/2}$, $T_{k+1/2}$, $H_{k+1/2}$, $\theta_{k+1/2}$, $\omega_{k+1/2}$ and $T'_{k+1/2}$ belong to the half-levels.

Vertical discretization is originated by $p_{k+1/2}$. Non-dimensional height $\zeta_{k+1/2}$:

$$p_{k+1/2} = p_{klev+1/2} e^{-\zeta_{k+1/2}}, \quad \zeta_{k+1/2} = \ln(p_{klev+1/2}/p_{k+1/2}).$$

Full-level height and pressure:

$$\zeta_k = \frac{\zeta_{k-1/2} + \zeta_{k+1/2}}{2}, \quad p_k = p_{klev+1/2} e^{-\zeta_k}.$$

height differences

$$\Delta\zeta_k = \zeta_{k-1/2} - \zeta_{k+1/2}, \quad \Delta\zeta_{k+1/2} = \zeta_k - \zeta_{k+1}.$$

The vertical difference derivatives are

$$\left(\frac{\partial\psi}{\partial p}\right)_k = \frac{\Delta\psi_k}{p_k\Delta\zeta_k}, \quad \left(\frac{\partial\psi}{\partial p}\right)_{k+1/2} = \frac{\Delta\psi_{k+1/2}}{p_{k+1/2}\Delta\zeta_{k+1/2}}.$$

5 Horizontal grid and difference operators

$$\psi_{ijk}^n = \psi(x_i, y_j, p_k, t_n), \quad \psi_{i-l_k, jk}^{n-1} = \psi(x_i - U_k\Delta t, y_j, p_k, t_{n-1}),$$

$$l_k = \frac{U_k\Delta t}{\Delta x}, \quad \text{-- non-dimensional displacement along } x\text{-axes during } \Delta t.$$

$$\delta_t\psi_{ijk}^n = \frac{\psi_{ij,k}^n - \psi_{i-l_k, jk}^{n-1}}{\Delta t}, \quad \bar{\psi}_{ijk}^n = \frac{\psi_{ijk}^n + \psi_{i-l_k, jk}^{n-1}}{2}$$

$$\delta_i\psi = \frac{1}{\Delta x} (\psi_{i+1/2} - \psi_{i-1/2}), \quad \delta_{i+1/2}\psi = \frac{1}{\Delta x} (\psi_{i+1} - \psi_i),$$

$$\delta_j\psi = \frac{1}{\Delta y} (\psi_{j+1/2} - \psi_{j-1/2}), \quad \delta_{j+1/2}\psi = \frac{1}{\Delta y} (\psi_{j+1} - \psi_j)$$

$$\begin{aligned}\overline{\psi}_i^x &= \frac{1}{2} (\psi_{i-1/2} + \psi_{i+1/2}), & \overline{\psi}_{i+1/2}^x &= \frac{1}{2} (\psi_i + \psi_{i+1}), \\ \overline{\psi}_j^y &= \frac{1}{2} (\psi_{j-1/2} + \psi_{j+1/2}), & \overline{\psi}_{j+1/2}^y &= \frac{1}{2} (\psi_j + \psi_{j+1})\end{aligned}$$

6 Semi-Implicit, Semi-Lagrangian Equations

Equations (1) become in SISL presentation

$$\begin{aligned}\delta_t \omega_{ijk+1/2}^n &= -R \left(\frac{p}{H^2} \right)_{k+1/2} \overline{T'}_{ijk+1/2}^n - \left(\frac{p}{H^2 \Delta \zeta} \right)_{k+1/2} \overline{\Delta \varphi}_{ijk+1/2}^n, \\ \delta_t u_{i+1/2,jk}^n &= -\overline{(\delta_x \varphi)}_{i+1/2,jk}^n + f \overline{v^{xy}}_{i+1/2,jk}^n, \\ \delta_t v_{ij+1/2,k}^n &= -\overline{(\delta_y \varphi)}_{ij+1/2,k}^n - f \overline{u^{xy}}_{ij+1/2,k}^n, \\ \delta_t T'_{ijk+1/2}^n &= \left(\frac{\theta}{p} \right)_{k+1/2} \overline{\omega}_{ijk+1/2}^n, \\ (\nabla \cdot \mathbf{u})_{ijk}^n + \frac{\Delta \omega_{ijk}^n}{(p \Delta \zeta)_k} &= 0,\end{aligned} \tag{2}$$

$$\delta_t(p'_s)^n_{ij,klev+1/2} + \delta_t(a)_{ij,klev+1/2} = \bar{\omega}^n_{ijklev+1/2}.$$

7 Embedding into 3D Fourier space

In following, the discrete Fourier transformation is employed in the form

$$f_i = \sum_{q=0}^{2N-1} \hat{f}_q e^{i\eta_q i}, \text{ kus } \hat{f}_q = \frac{1}{2N} \sum_{i=0}^{2N-1} f_i e^{-i\eta_q i} \text{ ja } \eta_q = \pi \frac{q}{N}.$$

Orography in the 2D

Fourier basis is

$$a_{ij} \equiv a(x_i, y_j) = \sum_{qr} \hat{a}_{qr} e^{i(\eta_q^x i + \eta_r^y j)},$$

Using short notation $\psi_{ijk}^n = \left\{ T'_{ijk+1/2}, \omega_{ijk+1/2}, u_{i+1/2jk}, v_{ij+1/2k}, \varphi_{ijk}, (p'_s)_{ij} \right\}$

A general presentation holds

$$\psi_{ijk}^n = \sum_{qrs} \hat{\psi}_{qrk}^s e^{i(\eta_q^x i + \eta_r^y j - d_{qrk}^s n)}, \quad (3)$$

where d_{qrk}^s are the non-dimensional frequencies.

8 Normal mode equations: (3) \rightarrow (2) :

$$\mathbf{i}\nu_{qrk+1/2}^s \hat{\omega}_{qr,k+1/2}^s = -R \left(\frac{p}{H^2} \right)_{k+1/2} \hat{T}_{qrk+1/2}^s - \left(\frac{p}{H^2 \Delta \zeta} \right)_{k+1/2} \Delta \hat{\varphi}_{qrk+1/2}^s,$$

$$\mathbf{i}\nu_{qrk}^s \hat{u}_{qrk}^s = -\mathbf{i}\mu_q^x \hat{\varphi}_{qrk}^s + F_{qr} \hat{v}_{qrk}^s, \quad \mathbf{i}\nu_{qrk}^s \hat{v}_{qrk}^s = -\mathbf{i}\mu_r^y \hat{\varphi}_{qrk}^s - F_{qr}^* \hat{u}_{qrk}^s, \quad (4)$$

$$\mathbf{i}\nu_{qrk+1/2}^s \hat{T}_{qrk+1/2}^s = \frac{\theta_{k+1/2}}{p_{k+1/2}} \hat{\omega}_{qrk+1/2}^s, \quad \mathbf{i}[(\mu_q^x)^* \hat{u}_{qrk}^s + (\mu_r^y)^* \hat{v}_{qrk}^s] + \frac{\Delta \hat{\omega}_{qrk}^s}{(p \Delta \zeta)_k} = 0.$$

$$F_{qr} = f a_q^x (a_r^y)^*, \quad a_q^x = \frac{1 + e^{\mathbf{i}\eta_q^x}}{2}, \quad a_r^y = \frac{1 + e^{\mathbf{i}\eta_r^y}}{2}, \quad \mu_q^x = \frac{e^{\mathbf{i}\eta_q^x} - 1}{\mathbf{i}\Delta x}, \quad \mu_r^y = \frac{e^{\mathbf{i}\eta_r^y} - 1}{\mathbf{i}\Delta y}.$$

$$\nu_{qrk}^s = \frac{2}{\Delta t} \tan\left[\frac{1}{2}(\eta_q^x l_k - d_{qrk}^s)\right].$$

$$\text{Stationary case } s = 0 : d_{qrk}^0 = 0 \Rightarrow \nu_{qrk}^s = \nu_{qk}^0 = \frac{2}{\Delta t} \tan\left(\frac{1}{2}\eta_q^x l_k\right).$$

$$\text{Non-stationary case } s \neq 0 : d_{qrk}^s = \eta_q^x l_k - 2\tilde{d}_{qr}^s \Rightarrow \nu_{qrk}^s = \nu_{qr}^s = \frac{2}{\Delta t} \tan(d_{qr}^s).$$

9 Wave equation for vertical velocity $\hat{\omega}_{qrk+1/2}^s$

From normal mode equations, the wave equation follows for $\hat{\omega}_{qrk+1/2}^s$

$$(\mathcal{L}\hat{\omega}^s)_{qrk+1/2} + \lambda_{qrk+1/2}^s \hat{\omega}_{qrk+1/2}^s = 0, \quad (5)$$

where

$$\lambda_{qrk+1/2}^s = H_{k+1/2}^2 \mu_{qr} \frac{(\nu_{qrk+1/2}^s)^2 - N_{k+1/2}^2}{|F_{qr}|^2 - (\nu_{qrk+1/2}^s)^2}.$$

$$(\mathcal{L}\hat{\omega}^s)_{qrk+1/2} = L_{qrk+1/2}^+ \Delta \hat{\omega}_{qrk+1}^s - L_{qrk+1/2}^- \Delta \hat{\omega}_{qrk}^s,$$

$$L_{qrk+1/2}^+ = \frac{\tilde{\nu}_{qrk+1}^s}{\tilde{\nu}_{qrk+1/2}^s} \frac{e^{-\Delta\zeta_{k+1/2}}}{\Delta\zeta_{k+1/2} \Delta\zeta_{k+1}}, \quad L_{qrk+1/2}^- = \frac{\tilde{\nu}_{qrk}^s}{\tilde{\nu}_{qrk+1/2}^s} \frac{e^{\Delta\zeta_k/2}}{\Delta\zeta_{k+1/2} \Delta\zeta_k},$$

$$\tilde{\nu}_{qrk}^s = \frac{(\nu_{qrk}^s)^2 - |F_{qr}|^2}{\nu_{qrk}^s}.$$

10 Stationary solution

10.1 Main recurrence formula

Solutions of Eq. (5) are sought in the form

$$\chi_{k+1/2} = \chi_{1/2} \prod_{j=0}^k c_j, \quad \chi_{1/2} = 1. \quad (8)$$

From (5), a nonlinear, two-point recurrence follows for growth factors c_k

$$L_{k+1/2}^+(c_{k+1} - 1) + L_{k+1/2}^-(1/c_k - 1) + \lambda_{k+1/2} = 0. \quad (9)$$

The initial value $c(0)$, required to start this simple straightforward formula, can be established, assuming the homogeneous layer in the top in the free buoyancy-wave radiating state. The solution then presents

$$\omega_{grk+1/2}^0 = C \chi_{k+1/2},$$

where C is specified from boundary condition on the surface.

10.2 Special case of homogeneous stratification

Homogeneous atmosphere : $\Delta\zeta_k = \Delta\zeta_{k+1/2} = \Delta\zeta, \quad L_{k+1/2}^{\pm} = \frac{e^{\mp\Delta\zeta/2}}{(\Delta\zeta)^2},$

Homogeneous atmosphere : $\lambda_{qrk}^0 = \lambda_{qr}^0 = H^2 \mu_{qr}^2 \frac{(\nu_{qr}^0)^2 - N^2}{|F_{qr}|^2 - (\nu_{qr}^0)^2}.$

Consequently

$$c_k = c, \quad \chi_{k+1/2} = \chi_{1/2} c^k,$$

where c satisfies equation $e^{-\Delta\zeta/2}(c-1) + e^{\Delta\zeta/2}(c^{-1}-1) + (\Delta\zeta)^2 \lambda = 0.$

The solution of this equation is:

trapped wave, $Q \geq 1 : c = e^{\Delta\zeta/2} \left(Q + \sqrt{Q^2 - 1} \right),$

free wave, $|Q| < 1 : c = e^{(\Delta\zeta/2 - i\Delta\xi)}, \quad \Delta\xi = \text{Arctan} \frac{\sqrt{1 - Q^2}}{Q},$

where

$$Q \equiv Q_{qr} = \cosh(\Delta\zeta/2) - \frac{1}{2}(\Delta\zeta)^2 \lambda_{qr}^0.$$

11 Non-stationary free waves

Assuming

$$\nu_{qrk+1/2}^s = \nu_{qr}^s,$$

the Eq. (5) simplifies, as the coefficients L^\pm become independent of the frequency (and hence, of horizontal wave-numbers q, r):

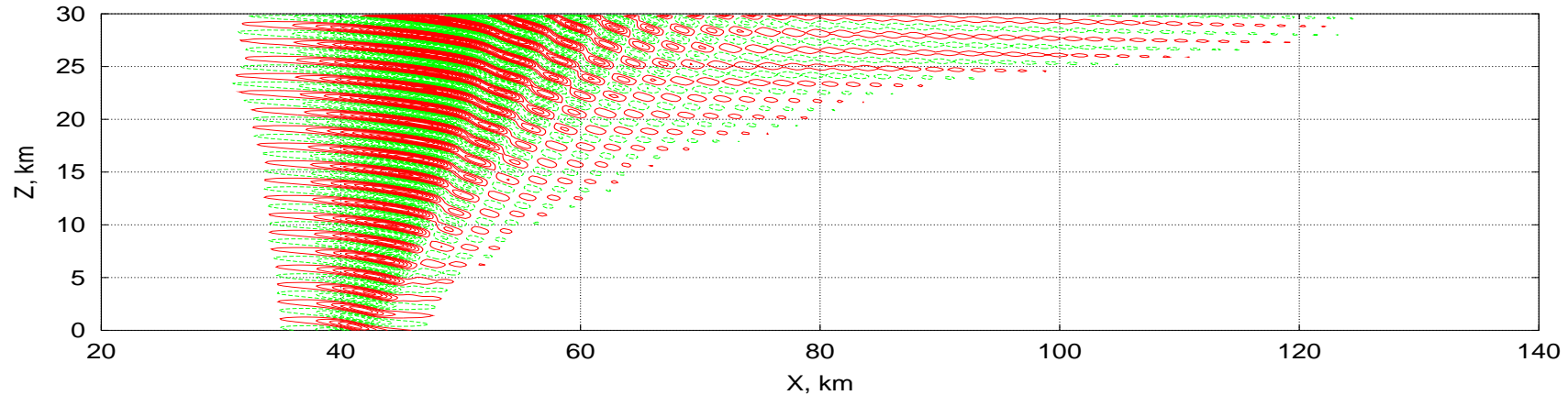
$$L_{k+1/2}^+ = \frac{p_{k+1/2}/p_{k+1}}{\Delta\zeta_{k+1/2}\Delta\zeta_{k+1}} = \frac{e^{-\Delta\zeta_{k+1}/2}}{\Delta\zeta_{k+1/2}\Delta\zeta_{k+1}},$$

$$L_{k+1/2}^- = \frac{p_{k+1/2}/p_k}{\Delta\zeta_{k+1/2}\Delta\zeta_k} = \frac{e^{\Delta\zeta_k/2}}{\Delta\zeta_{k+1/2}\Delta\zeta_k}.$$

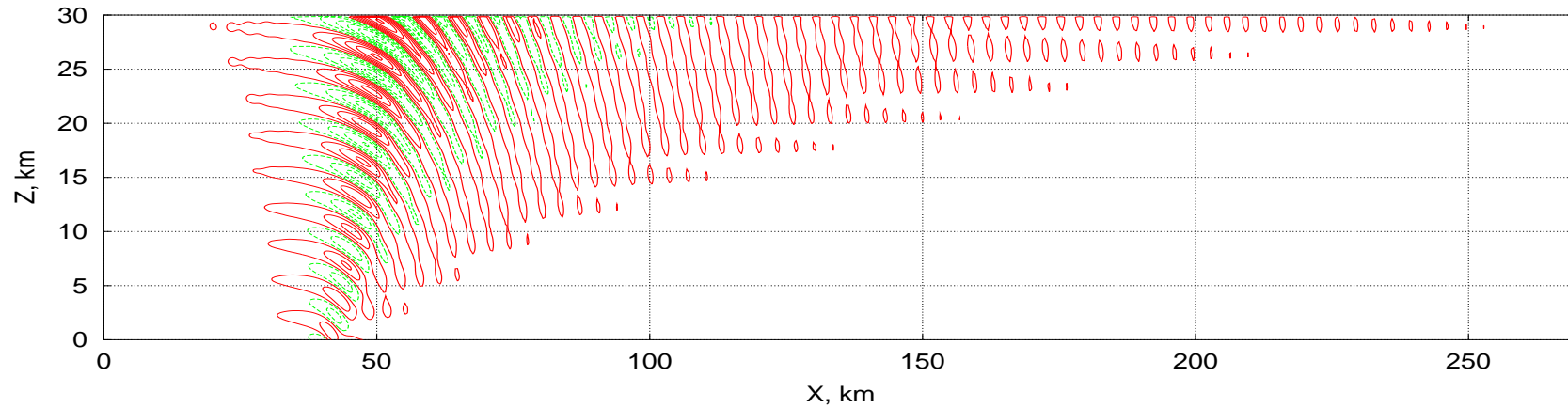
Quest quantities are the frequencies ν_{qr}^s in λ and the corresponding eigenfunctions. The solution presents as a combination of functions (8), found from recurrence (9). The wanted frequencies are selected by the homogeneous bottom boundary condition.

12 Examples: homogeneous stratification

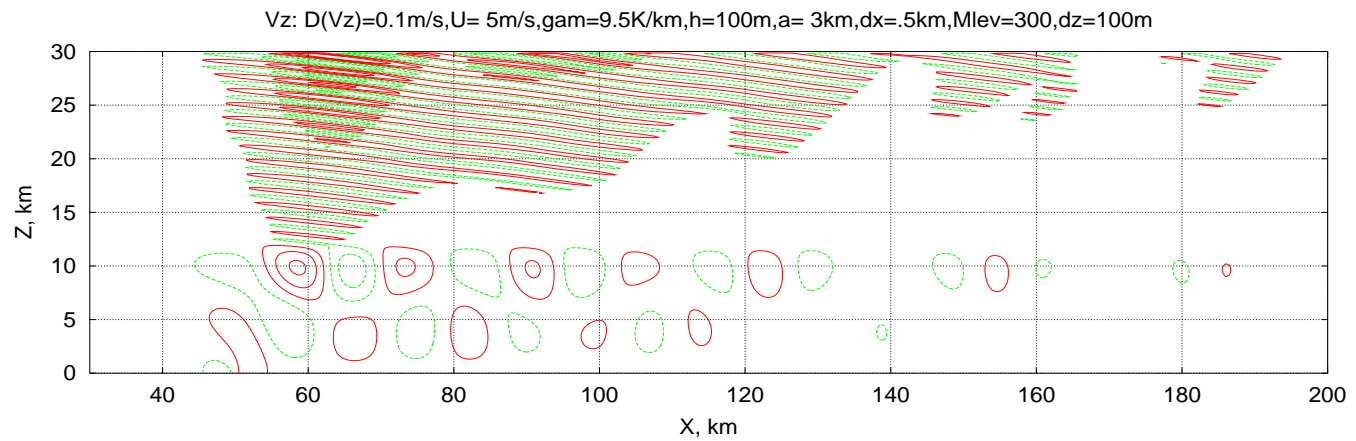
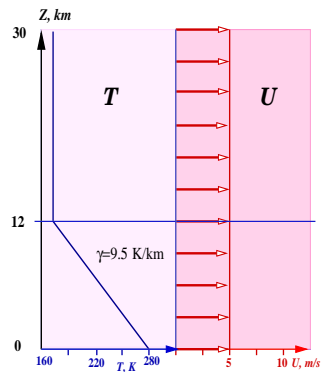
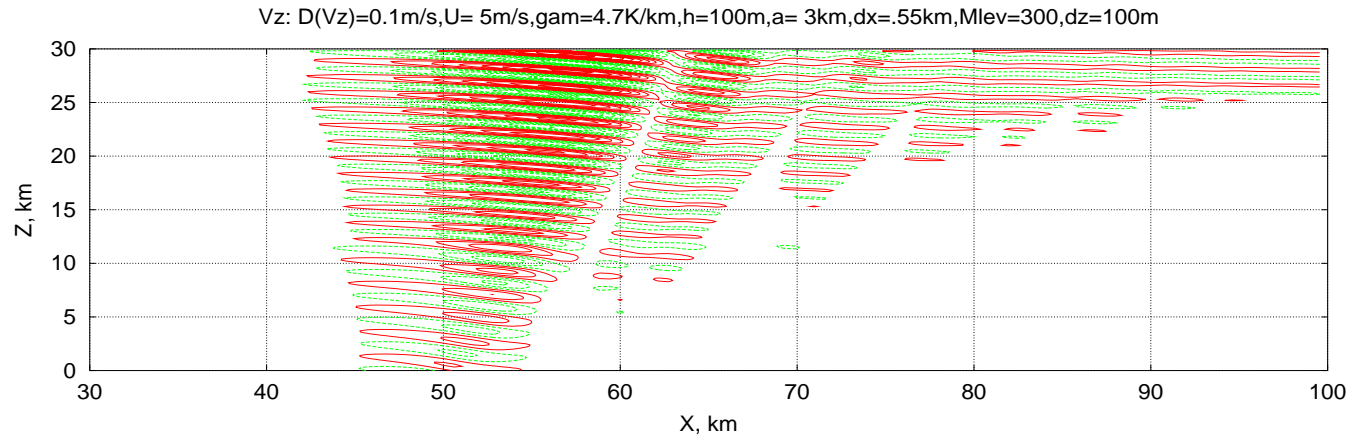
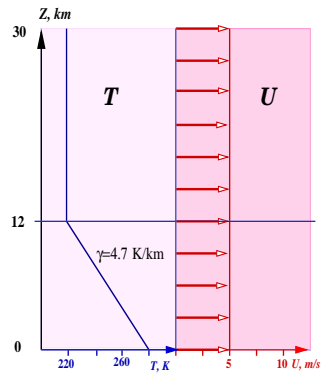
V_z : $u = 5$ m/s, $T = 265$ K, $h = 0.2$ km, $a_x = 2$ km, $z_{lev} = 300$, $x_{lev} = 1024$, $\Delta z = 0.1$ km, $\Delta x = 0.4$ km

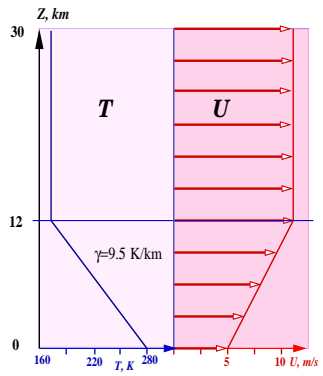


V_z : $u = 10$ m/s, $T = 265$ K, $h = 0.2$ km, $a_x = 2$ km, $z_{lev} = 300$, $x_{lev} = 1024$, $\Delta z = 0.1$ km, $\Delta x = 0.4$ km

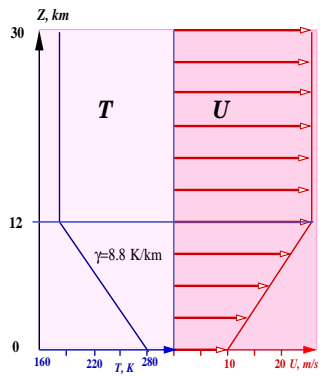
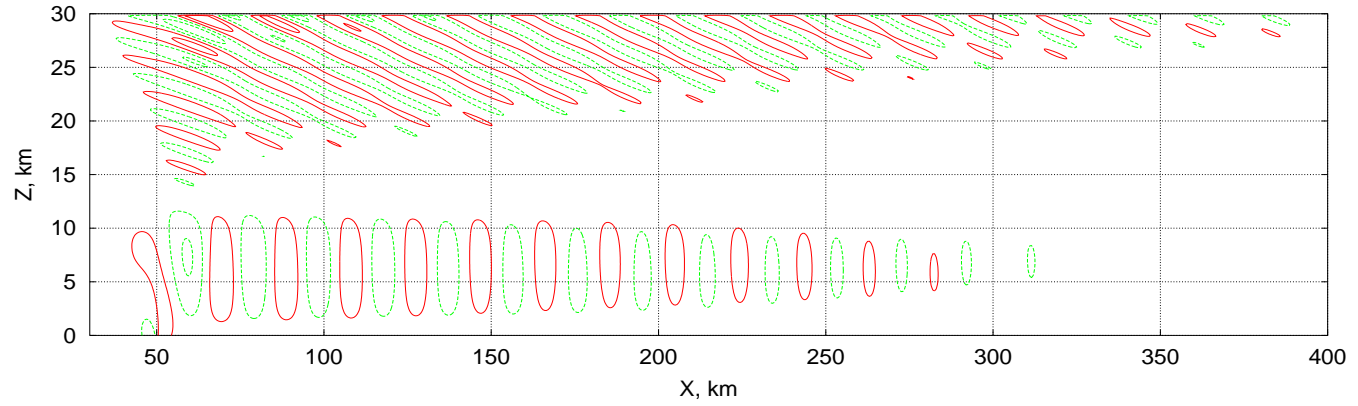


13 Examples: BW refraction on tropopause

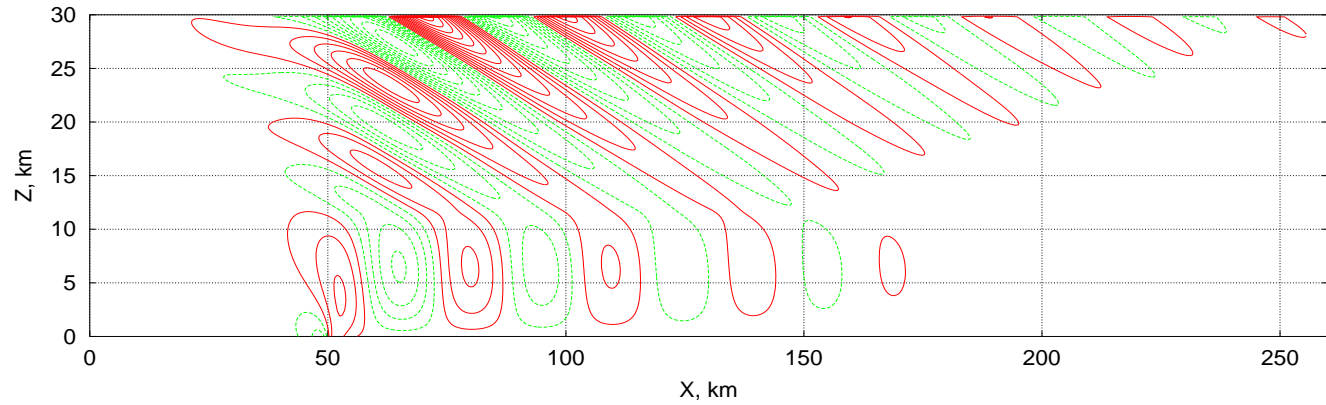




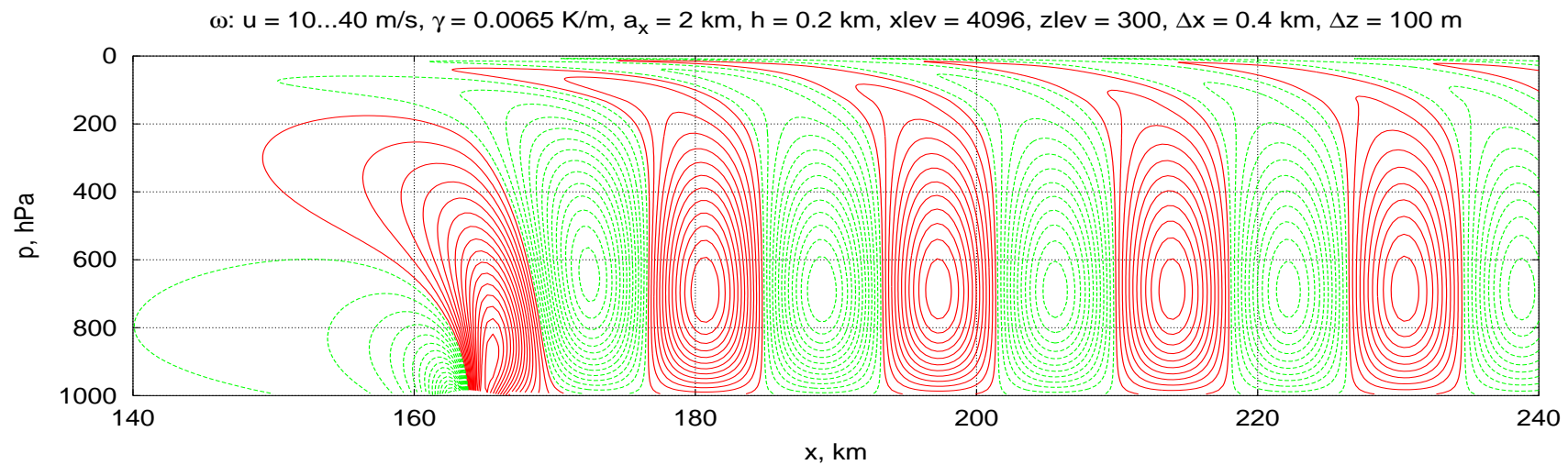
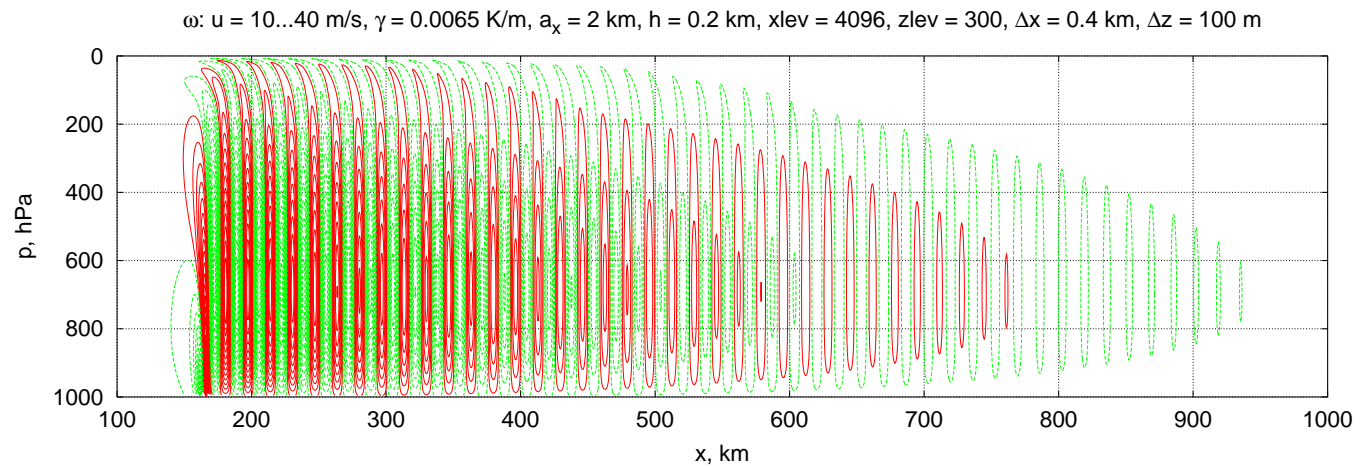
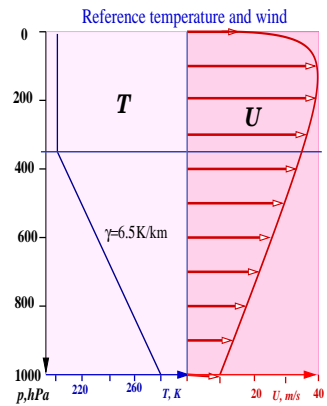
Vz: $D(Vz)=0.1\text{m/s}, U= 5\text{-}20\text{m/s}, \text{gam}=9.5\text{K/km}, h=100\text{m}, a= 3\text{km}, dx=.5\text{km}, M\text{lev}=300, dz=100\text{m}$



Vz: $D(Vz)=0.1\text{m/s}, U= 10\text{-}50\text{m/s}, \text{gam}=9.5\text{K/km}, h=100\text{m}, a= 3\text{km}, dx=.5\text{km}, M\text{lev}=300, dz=100\text{m}$

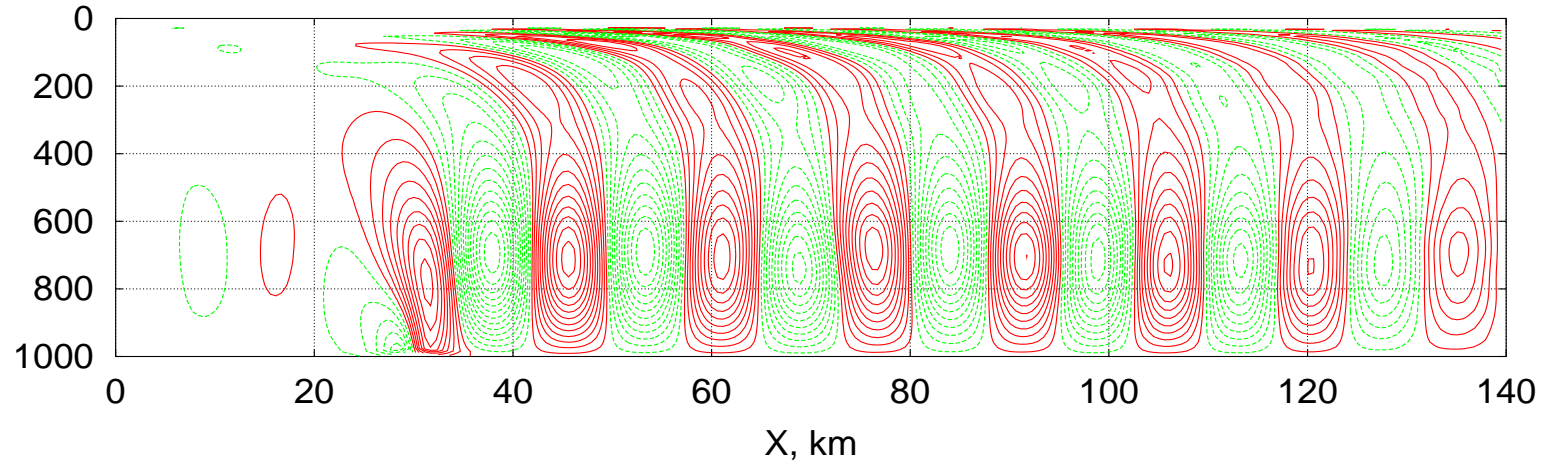
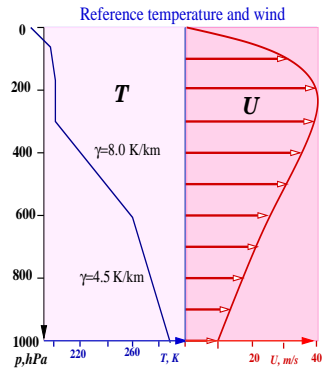


14 Examples: Hyperbolic reference wind profile

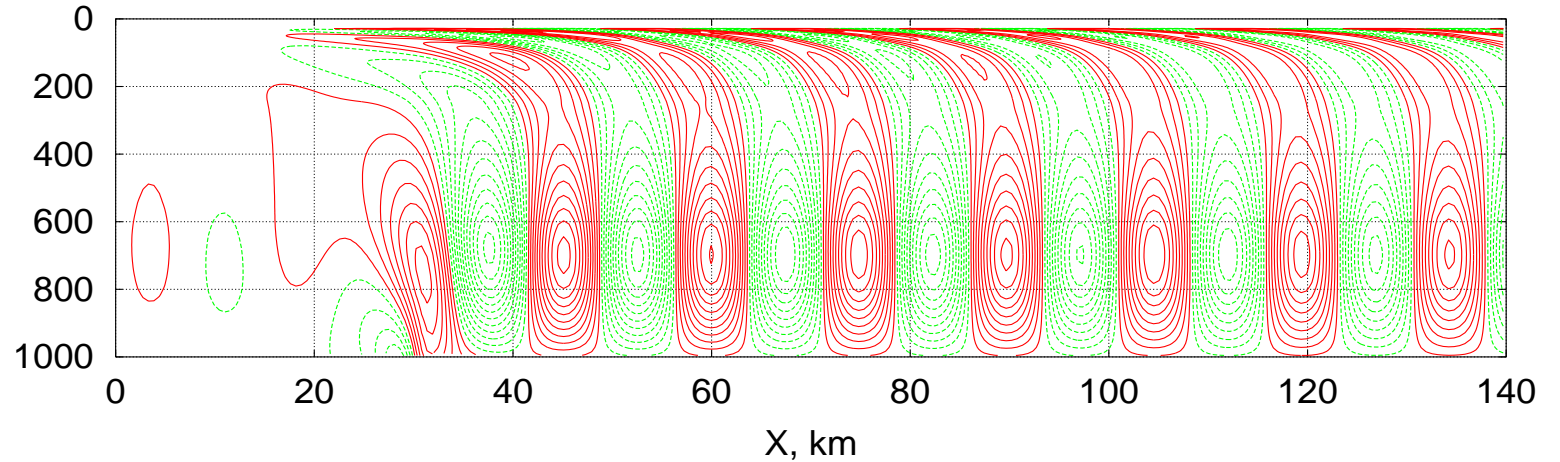
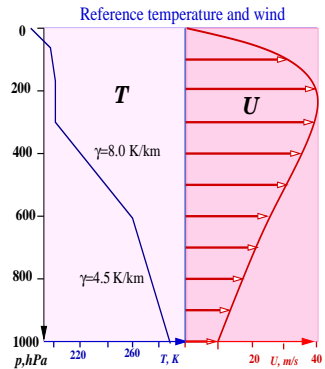


15 Example: Testing NH HIRLAM

HIRLAM, V_z : $D(V_z)=0.05\text{m/s}$, $a_x=3\text{km}$, $h=100\text{m}$, $\text{MLEV}=100$, $dx=.55\text{km}$, $dt=30\text{s}$, 600 steps



V_z : $D(V_z)=0.05\text{m/s}$; U,T-HIRLAM, $h=100\text{m}$, $a_x=3\text{km}$, $dx=.55\text{km}$, $\text{MLEV}=200$, $dz=100\text{m}$



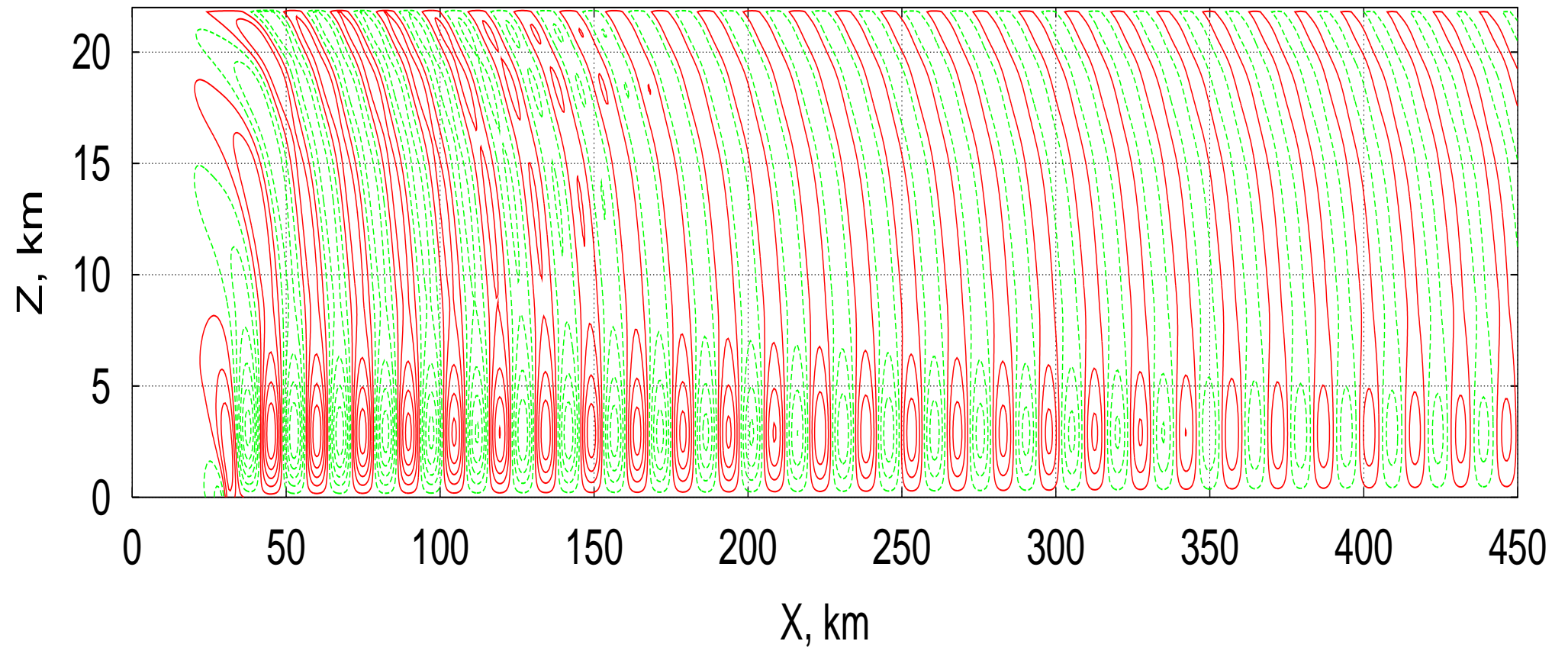
16 References

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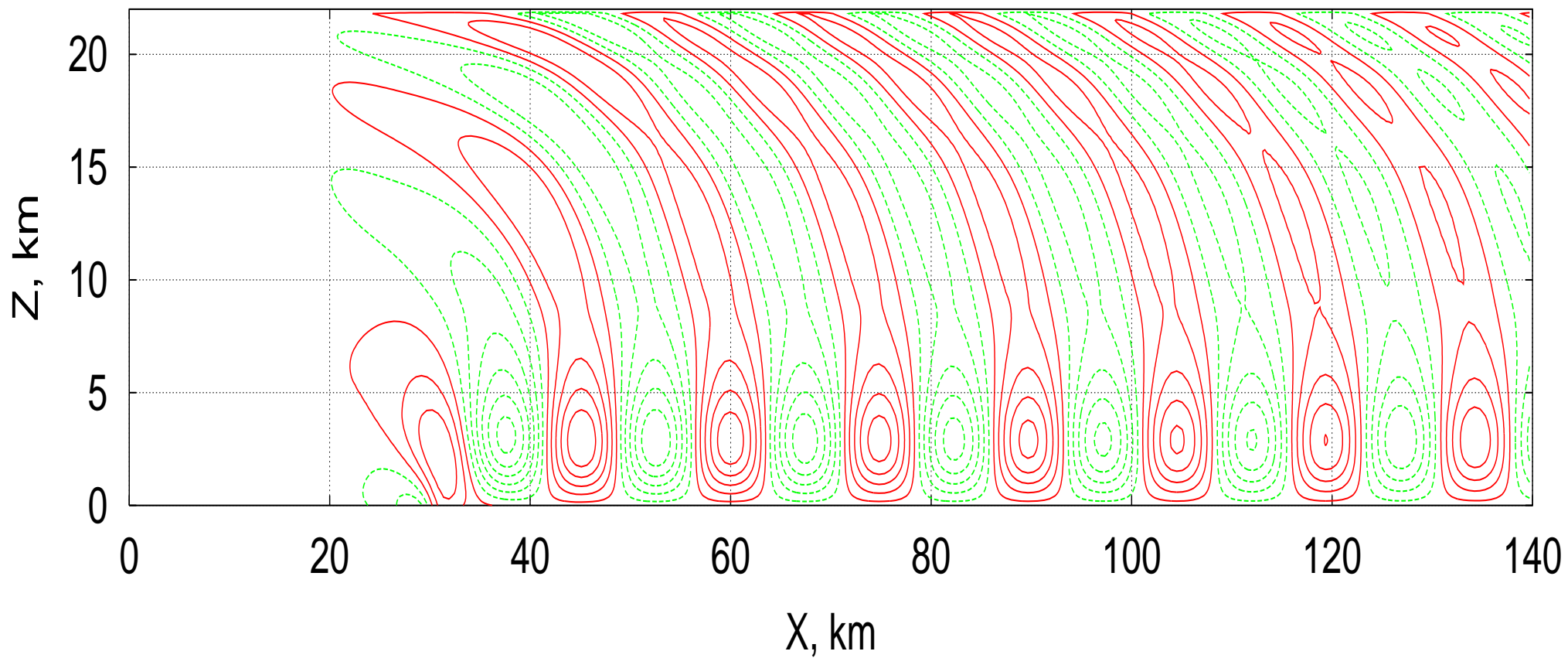
Robert, A., T. L. Yee, H. Richie, 1985: A semi-Lagrangian and semi-implicit integration scheme for multi-level atmospheric models. *Mon. Weather Rev.*, **113**, 388 – 394.

Rõõm, R., 2001: Nonhydrostatic adiabatic kernel for HIRLAM. Part I: Fundamentals of nonhydrostatic dynamics in pressure-related coordinates. *HIRLAM Technical Report*, **48**, 26p.

Vz: $D(Vz)=0.1\text{m/s}$, U,T-HIRLAM, $h=100\text{m}$, $a=3\text{km}$, $dx=.55\text{km}$, $M_{lev}=220$, $dz=100\text{m}$



Linear, Vz: $D(Vz)=0.1\text{m/s}$, U,T-HIRLAM, $h=100\text{m}$, $a=3\text{km}$, $dx=.55\text{km}$, $M_{lev}=220$, $dz=100\text{m}$



HIRLAM, V_z : $D(V_z)=0.1\text{m/s}$, $a_x=3\text{km}$, $h=100\text{m}$, $\text{MLEV}=100$, $dx=.55\text{km}$, $dt=30\text{s}$, 600 steps

