

# Upwind residual distribution for shallow-water ocean modelling

D. Sármany<sup>a,\*</sup>, M.E. Hubbard<sup>a</sup>

<sup>a</sup>*School of Computing, University of Leeds, LS2 9JT, Leeds, United Kingdom*

---

## Abstract

This article describes residual distribution for the rotating shallow water equations arising in oceanographic and meteorological modelling. The method is similar to (dis)continuous finite elements in that it is well suited for unstructured, locally refined meshes – therefore promising to be a viable alternative to more traditional methods for shallow-water ocean modelling. It has, however, two main advantages over finite-element methods. First, it creates a framework in which nonlinear dynamics can be represented very naturally. Second, by combining the treatment of the flux and source terms, it makes the preservation of certain balance properties – especially hydrostatic balance – easier to guarantee. The methods considered in this article have been previously shown to preserve many of the important physical properties of the original equations, such as conservation, oscillation-free behaviour and the exact preservation of hydrostatic balance. This work is intended as the first step into investigating the method’s suitability for modelling geophysical fluids. This is done through a number of carefully-chosen test cases, which include both  $f_0$ -plane and  $\beta$ -plane approximations as well as non-flat bottom topography.

*Keywords:* upwind residual distribution, rotating shallow-water equations, discontinuous representation in time, balance properties for hyperbolic equations

---

## 1. Introduction

There has been considerable research interest in the past two decades in numerical methods for ocean modelling that are suitable for unstructured triangular meshes. It is primarily because these meshes can both resolve complex geometric features (such as coastal regions) and use dynamical local mesh adaptation to reduce computational costs. The most established of these are finite-element (FE) methods, see Ford et al. (2004a,b), Maddison et al. (2011), and finite-volume (FV) methods, see Fringer et al. (2006), Audusse et al. (2004), Bouchut (2007). More recently, however, high-order spectral element (SE) methods, see Ma (1993), Iskandarani et al. (2003), Giraldo and Taylor (2006), and discontinuous Galerkin (DG) methods, see Eskilsson and Sherwin (2004), Giraldo and Warburton (2008), Cotter et al. (2009), have also been of interest thanks to their high accuracy in resolving linear and weakly nonlinear waves.

In this work, we offer an alternative formulation in the framework of residual distribution (RD). It was first introduced in Roe (1982), in which it was called fluctuation

---

\*Corresponding author. Tel.: +44 113 343 4697. Fax: +44 113 343 5457.

*Email addresses:* d.sarmany@leeds.ac.uk (D. Sármany), m.e.hubbard@leeds.ac.uk (M.E. Hubbard)

15 splitting, as a more accurate alternative to flux-based FV methods for the numerical dis-  
16 cretisation of hyperbolic conservation laws. It has, indeed, been proved very successful in  
17 two-dimensional steady-state problems thanks to its ability to better represent the physi-  
18 cal properties of the underlying partial differential equations, see Deconinck et al. (1993).  
19 In particular, it can naturally be constructed to be upwind, positive and conservative  
20 while remaining second-order accurate when the discrete representation is linear. Recent  
21 reviews of the field can be found in Deconinck and Ricchiuto (2007) and Abgrall (2012).

22 Extending the RD framework to time-dependent problems, however, is far from  
23 straightforward and is a field of active research. For the nonlinear shallow-water equations,  
24 a number of formulations have been designed in Ricchiuto et al. (2007), Ricchiuto and  
25 Bollermann (2009), Ricchiuto (2011a) and Sármany et al. (2012). While these schemes  
26 often lack rigorous mathematical proofs for the preservation of positivity, they typically  
27 nonetheless exhibit oscillation-free behaviour numerically. In Hubbard and Ricchiuto  
28 (2011) and Sármany et al. (2012), in particular, the space-time approach of Csík and  
29 Deconinck (2002) was reformulated so that the discrete representation in time is allowed  
30 to be discontinuous. This removes the time-step restriction on time marching and gives  
31 rise to an unconditionally stable and positive implicit scheme. It was tested in Sármany  
32 et al. (2012) on a number of test cases and the results were rather promising.

33 The RD framework also provides a simple formulation to include source terms in the  
34 residual. Most recent research has been focusing on the treatment of non-flat bottom to-  
35 pography, also called bathymetry, and exact preservation of hydrostatic balance thereover,  
36 see Ricchiuto et al. (2007), Ricchiuto and Bollermann (2009) and Sármany et al. (2012).  
37 In Ricchiuto (2011b), in particular, a case is made that, for a positive scheme on unstruc-  
38 tured meshes, hydrostatic balance is more naturally preserved in the RD framework than  
39 in either finite volumes or finite elements (see ? and references therein).

40 This work extends the treatment of source terms to the Coriolis force, essentially dis-  
41 cretising the rotating shallow-water equations. The presented formulation does not pre-  
42 serve the geostrophic balance exactly. Nevertheless, in many time-dependent situations  
43 the geostrophic balance is sufficiently well represented for the numerical discretisation not  
44 to produce ostensible spurious effects. The main difficulty for preserving the geostrophic  
45 balance exactly for the FE method on unstructured triangular meshes is that it involves  
46 some kind of mixed formulation similar to Cotter et al. (2009). This, in turn, often  
47 introduces spurious inertial oscillations because the number of discrete (vector-valued)  
48 momentum equations does not equal the number of discrete (scalar-valued) mass equa-  
49 tions, as shown in ? and ?. In the finite-volume framework, it is only recently that the  
50 preservation of geostrophic balance has been addressed in ? – but only on structured  
51 rectangular meshes. Upwind RD offers at least two favourable properties in this respect.  
52 First, it is genuinely upwind (i.e. no information is sent downstream) so it does not pro-  
53 duce spurious pressure oscillations. Second, it is unstaggered on unstructured triangular  
54 meshes so it has the same number of (scalar-valued) mass and (vector-valued) momentum  
55 equations and, therefore, does not suffer from spurious inertial oscillations. These two  
56 properties, however, do not necessarily suggest that RD is completely free of spurious (or  
57 computational) modes. In order to assess the spectral properties of the scheme, a Fourier  
58 analysis needs to be carried out on a shallow-water system that is linearised around the  
59 conservative variables. This is currently ongoing work and will be reported elsewhere.

60 In addition to the Coriolis force, this work also includes wind force and bottom friction  
61 in the source term to be able to simulate ocean circulation with nonlinear effects. The  
62 remaining part of this article is organised as follows. Section 2 gives a short description  
63 of the oceanic shallow-water equations so that the source term includes bottom topogra-  
64 phy, Coriolis force, wind force and bottom friction. Section 3 introduces the concept of  
65 residual distribution for steady-state problems, Section 4 describes the space-time scheme  
66 with discontinuous representation in time, and Section 5 addresses the most important  
67 implementation aspects. In Section 6, the schemes are tested on four important exam-  
68 ples, three of which are time-dependent. Finally, conclusions and outlook are provided in  
69 Section 7.

## 70 2. The rotating shallow-water equations

71 In this article, we apply the RD framework to the frictionless rotating shallow-water  
72 equations with possibly non-flat bottom topography. Thus we seek the solution to the  
73 system

$$\partial_t U + \nabla \cdot \mathbf{F}(U) + S(U) = 0 \quad (1)$$

74 with

$$U = \begin{bmatrix} d \\ du \\ dv \end{bmatrix}, \quad \mathbf{F} = [F_x \quad F_y] = \begin{bmatrix} du & dv \\ du^2 + \frac{gd^2}{2} & duv \\ duv & dv^2 + \frac{gd^2}{2} \end{bmatrix}, \quad (2)$$

$$S = \begin{bmatrix} 0 \\ gd \frac{\partial b(x,y)}{\partial x} - f dv - \frac{\tau_x}{\rho} + \gamma du \\ gd \frac{\partial b(x,y)}{\partial y} + f du - \frac{\tau_y}{\rho} + \gamma dv \end{bmatrix},$$

75 and with suitable initial and boundary conditions. Here,  $d$  is the water height,  $\mathbf{u} = [u, v]^T$   
76 is the velocity field,  $b$  is the height of the bottom topography,  $\eta = d + b$  is the level of the  
77 free surface,  $\boldsymbol{\tau} = [\tau_x, \tau_y]^T$  is the wind stress,  $\rho$  is the density of water, and  $\gamma$  is the bottom  
78 friction. The Coriolis parameter is approximated as  $f = f_0 + \beta y$ . With  $\beta = 0$  this is the  
79 constant  $f_0$ -plane approximation, which is suitable for describing mid-latitude processes.  
80 The  $\beta$ -plane approximation ( $\beta \neq 0$ ) is typically needed in regions nearer the equator.

81 For numerical computations without wind stress and bottom friction (i.e.  $\boldsymbol{\tau} = \mathbf{0}$   
82 and  $\gamma = 0$ ), we solve the non-dimensional version of (1). This is derived through the  
83 substitutions

$$t = Tt', \quad (x, y) = L(x', y'), \quad d = Hd', \quad b = Hb', \quad (u, v) = W(u', v'), \quad f' = f/T, \quad (3)$$

84 where  $T$ ,  $L$ ,  $H$  and  $W$  are the characteristic time, length, height and velocity in physical  
85 dimensions. Dropping the primes we formally get (1) with  $g = 1$  and  $f \rightarrow fT$ .

86 In the following two sections, we describe both steady-state and space-time RD  
87 schemes for the oceanic shallow water system (1)–(2). In the latter case, we use dis-  
88 continuous representation in time, as in Hubbard and Ricchiuto (2011) and Sármany  
89 et al. (2012), to eliminate the time-step constraint (given in Csík and Deconinck (2002))  
90 associated with the time-marching procedure.

91 *2.1. Notation*

92 Throughout the article, we assume a two-dimensional spatial domain  $\Omega \subset \mathbb{R}^2$ , which  
 93 is tessellated into a set of triangles, so that  $\Omega \approx \Omega_h = \cup_{E \in \Omega_h} E$ , where  $E$  denotes a given  
 94 triangle. Let  $D_i = \cup_{E \in \mathcal{D}_i} E$  denote the set of triangles connected to node  $i$ . Finally, for  
 95 the time-dependent simulations, we define the space-time prism  $E_t$  over the triangle  $E$  as  
 96  $E_t = E \times [t^n, t^{n+1}]$ , where  $t^n$  and  $t^{n+1}$  are the bottom and top time levels of the prism.

97 **3. Steady-state residual distribution**

98 Consider the system (1) in the steady-state limit,

$$\nabla \cdot \mathbf{F}(U) + S(U) = 0 \quad \text{or} \quad \mathcal{A}(U) \cdot \nabla U + S(U) = 0, \quad (4)$$

99 with appropriate boundary conditions. Here,  $\mathbf{F}(U)$  represents the flux Jacobian and  
 100  $\mathcal{A}(U) = [\mathcal{A}_x, \mathcal{A}_y] = [\partial F_x / \partial U, \partial F_y / \partial U] = \partial \mathbf{F} / \partial U$  is the wave-speed tensor. The steady-  
 101 state elementwise residual is then given as

$$\Phi_E = \int_E (\nabla \cdot \mathbf{F}(U) + S(U)) \, dx \, dy \quad (5)$$

so that

$$\Phi = \int_{\Omega_h} (\nabla \cdot \mathbf{F}(U) + S(U)) \, dx \, dy = \sum_{E \in \Omega_h} \Phi_E.$$

102 We then formulate the discretisation of (4) in the framework of Deconinck and Ric-  
 103 chiuto (2007) and apply the following steps.

- 104 1. In the computational domain  $\Omega_h$ , replace the unknown  $U$  with an approximation  
 105  $U_h$  that is linear in every (triangular) cell and continuous over the entire domain.
- 106 2. Evaluate the discrete cell residual

$$\Phi_E = \int_E (\nabla \cdot \mathbf{F}(U_h) + S(U_h)) \, dx \, dy = \int_{\partial E} \mathbf{F}(U_h) \cdot \mathbf{n} \, ds + \int_E S(U_h) \, dx \, dy, \quad (6)$$

107 where  $\mathbf{n}$  is the outward-pointing unit vector normal to the triangle.

- 108 3. Distribute the cell residual  $\Phi_E$  (6) to the three vertices of the triangular cell in  
 109 a conservative manner. That is, the fractions of the residual sent to vertex  $i$  are  
 110 defined as

$$\Phi_i^E = \beta_i^E \Phi_E, \quad (7)$$

where  $\beta_i^E$  is a diagonal matrix so that  $\sum_{i \in E} \beta_i^E = \mathcal{I}$  with  $\mathcal{I}$  being the identity  
 matrix. Note that this means that every mesh-node residual receives contributions  
 from its neighbouring cells only,

$$\Phi_i = \sum_{E \in D_i} \Phi_i^E, \quad \forall i \in \Omega_h.$$

111 4. Impose boundary conditions by adding a flux difference to the boundary-node resid-  
 112 ual for the incoming characteristics, so that

$$\Phi_i = [\Phi_i]^+ + \sum_{E \in D_i} \Phi_i^E, \quad [\Phi_i] = (\mathbf{F}(U_b) - \mathbf{F}(U_i)) \cdot \mathbf{n}_i^b, \quad \forall i \in \partial\Omega_h, \quad (8)$$

113 where  $U_b$  is the boundary condition and the superscript  $+$  denotes the fact that  
 114 the flux difference is added only for the incoming characteristics. We discuss the  
 115 imposition of boundary conditions in more detail in Section 3.3.

116 5. Solve the algebraic system

$$\Phi_i = 0, \quad \forall i \in \Omega_h \quad (9)$$

117 at each time step.

118 Each of the above steps influences the properties of the numerical scheme. Depending  
 119 on the specific physical application, a successful numerical discretisation using a linear  
 120 representation should have the following properties: positivity, second-order accuracy,  
 121 conservation, upwinding, well-balancedness and computational efficiency. For a more  
 122 thorough discussion, see Hubbard (2008), Hubbard and Ricchiuto (2011) or Sármany  
 123 et al. (2012).

### 124 3.1. Evaluation of the cell residual

By choosing the conservative variables  $U$  as the ones that vary linearly within each triangle, it is not possible to compute the flux integral  $\int_E \nabla \cdot \mathbf{F}(U_h)$  in a conservative manner by using a single quadrature point. Instead, in order to achieve conservation, we apply Simpson's rule to the boundary integral

$$\int_{\partial E} \mathbf{F}(U_h) \cdot \mathbf{n} \, ds = \sum_{l \in E} \frac{|l|}{6} (\mathbf{F}(U_1^l) + 4\mathbf{F}(\frac{1}{2}U_1^l + \frac{1}{2}U_2^l) + \mathbf{F}(U_2^l)) \cdot \mathbf{n}_l,$$

125 where  $\mathbf{n}_l$  is the outward-pointing unit vector with length of the side  $l$ , while  $U_1^l$  and  $U_2^l$   
 126 are the values of  $U_h$  at the endpoints of the side  $l$ . Note that this evaluation is sufficiently  
 127 accurate for linearly varying  $U_h$ .

The evaluation of the source-term integral  $\int_E S(U_h)$  is often motivated by the preservation of the balance properties. In the current study we take

$$\int_E S(U_h) \, dx \, dy \approx -\frac{1}{2}g\bar{d} \sum_{i \in E} \begin{bmatrix} 0 \\ b_i \mathbf{n}_i \end{bmatrix} + \bar{f} \frac{|E|}{3} \sum_{i \in E} \begin{bmatrix} 0 \\ d\mathbf{u}_i^\perp \end{bmatrix} - \frac{1}{\rho} \frac{|E|}{3} \sum_{i \in E} \begin{bmatrix} 0 \\ \boldsymbol{\tau}_i \end{bmatrix} + \gamma \frac{|E|}{3} \sum_{i \in E} \begin{bmatrix} 0 \\ d\mathbf{u}_i \end{bmatrix}, \quad (10)$$

128 where  $\bar{\cdot}$  denotes the arithmetic mean over the cell,  $\mathbf{n}_i$  is the outward-pointing normal  
 129 vector opposite node  $i$  with length of the edge opposite node  $i$ ,  $|E|$  is the area of the  
 130 triangle, and  $\mathbf{u}^\perp = [-v, u]^T$ . As the results in Sármany et al. (2012) show, the evaluation  
 131 (10) ensures that the hydrostatic balance is exactly preserved for many of the RD schemes.  
 132 However, (10) does not, in general, satisfy the geostrophic balance exactly. To be able to  
 133 do that on triangular meshes, a mixed formulation of one form or another is required, see  
 134 for example Cotter et al. (2009).

135 *3.2. Distribution of the cell residual*

136 Out of the large number of numerical schemes that can be recast in the RD framework,  
 137 we now describe two linear schemes that satisfy the multidimensional upwinding and  
 138 conservation properties. Being linear, Godunov (1959) proved that these schemes cannot  
 139 be both positive and second-order accurate. When necessary, however, this property can  
 140 be achieved by applying nonlinear blending on these two schemes. This can also be viewed  
 141 as a form of limiting.

To describe these schemes, we first introduce the upwind parameter

$$\mathcal{K}_i = -\frac{1}{2}\overline{\mathcal{A}} \cdot \mathbf{n}_i,$$

142 where  $\overline{\mathcal{A}} = \mathcal{A}(\overline{U})$  and  $\mathbf{n}_i$  is, as before, the outward-pointing normal vector opposite node  
 143  $i$  with length of the edge opposite node  $i$ . Assuming that  $\mathcal{K}_i$  is diagonalisable, we have

$$\begin{aligned} \mathcal{K}_i &= (\mathcal{R}\mathcal{D}\mathcal{R}^{-1})_i, & \mathcal{K}_i^- &= (\mathcal{R}\mathcal{D}^-\mathcal{R}^{-1})_i, \\ \mathcal{K}_i^+ &= (\mathcal{R}\mathcal{D}^+\mathcal{R}^{-1})_i, & \mathcal{N} &= \left( \sum_{i \in E} \mathcal{K}_i^+ \right)^{-1}, \end{aligned} \quad (11)$$

144 where  $\mathcal{D}$  is the diagonal matrix with the eigenvalues of  $\mathcal{K}_i$ , and  $\mathcal{R}^{-1}$  and  $\mathcal{R}$  are the matrices  
 145 that contain the left and right eigenvectors, respectively. Furthermore,  $\mathcal{D}^\pm = \frac{1}{2}(\mathcal{D} \pm |\mathcal{D}|)$ ,  
 146 where  $|\mathcal{D}|$  denotes the absolute values of the entries. Then the schemes used in this work  
 147 are as follows.

- 148 • *The LDA* (low-diffusion A) scheme of Roe (1987) (see also Ricchiuto et al. (2005))  
 149 is defined as

$$\Phi_i^{LDA} = \mathcal{K}_i^+ \mathcal{N} \Phi_E. \quad (12)$$

150 This is an upwind, conservative and second-order accurate scheme, which lacks  
 151 positivity and is therefore unsuitable for capturing discontinuities in the solution.

- 152 • *The N* (narrow) scheme of Roe (1987) here is defined as in Sármany et al. (2012)  
 153 so that the hydrostatic balance is satisfied exactly,

$$\Phi_{i,E}^N = \Phi_{i,E}^{LDA} + \mathcal{K}_i^+ \mathcal{N} \sum_{j \in E} \mathcal{K}_j^+ (V_i - V_j), \quad (13)$$

154 where  $V = [\eta, du, dv]^T$ . This is a linear scheme that is conservative and exhibits  
 155 oscillation-free behaviour, but it is also rather diffusive, making it less attractive for  
 156 the resolution of linear or weakly nonlinear waves.

- 157 • *The B* (blended) scheme is defined so that it combines the N and LDA schemes  
 158 through a nonlinear blending coefficient,

$$\Phi_{i,E}^B = \Theta \Phi_{i,E}^N + (\mathcal{I} - \Theta) \Phi_{i,E}^{LDA}, \quad (14)$$

where  $\mathcal{I}$  is the identity matrix and  $\Theta$  is a diagonal matrix with the blending coefficients in the diagonal. The blending coefficients determine how ‘well’ the required properties, especially oscillation-free behaviour, are satisfied. The approach adopted in this article is from Abgrall and Mezine (2003) and it consists of: *a*) choosing a

particular direction  $\boldsymbol{\xi} = (\xi_x, \xi_y)$ ; *b*) using the decomposition  $\overline{\mathbf{A}} \cdot \boldsymbol{\xi} = \mathcal{R}_\xi \mathcal{D}_\xi \mathcal{R}_\xi^{-1}$  to compute the ‘characteristic’ residuals

$$\Phi_i^{LDA} = \mathcal{R}_\xi^{-1} \Phi_i^{LDA}, \quad \Phi_i^N = \mathcal{R}_\xi^{-1} \Phi_i^N;$$

159 *c*) computing the blending coefficients as in Deconinck et al. (2000)

$$\Theta = \text{diag} \left( \frac{|\sum_{i \in E} \Phi_i^N|}{\sum_{i \in E} |\Phi_i^N|} \right); \quad (15)$$

160 and, finally, *d*) applying (14) on the characteristic residuals. The blended residual  
 161 on the original variables can then be calculated as  $\Phi_i^B = \mathcal{R}_\xi \Phi_i^B$ . Throughout this  
 162 work, we make the typical choice of setting  $\boldsymbol{\xi} = \frac{\mathbf{u}}{|\mathbf{u}|}$  for the cell distribution.

### 163 3.3. Boundary conditions

To impose the boundary condition (8), we first need to define the outward-pointing normal  $\mathbf{n}_i^b$  for each boundary node. This is given as

$$\mathbf{n}_i^b = \frac{|\mathbf{n}_i^L| + |\mathbf{n}_i^R|}{|\mathbf{n}_i^L + \mathbf{n}_i^R|} \frac{\mathbf{n}_i^L + \mathbf{n}_i^R}{2},$$

where  $\mathbf{n}_i^L$  and  $\mathbf{n}_i^R$  are the outward-pointing normals of the two boundary edges that connect at  $\mathbf{n}_i^b$ . Note that this definition satisfies  $\sum_{i \in \partial\Omega_h} |\mathbf{n}_i^b| = |\partial\Omega_h|$ . To be able to determine the incoming part of the shallow-water spectrum, we use a similar eigenvalue decomposition as for the distribution of the cell residuals in the B scheme,

$$\overline{\mathbf{A}}_b \cdot \boldsymbol{\xi} = \mathcal{R}_\xi \mathcal{D}_\xi \mathcal{R}_\xi^{-1}, \quad \boldsymbol{\xi} = -\frac{\mathbf{n}_i^b}{|\mathbf{n}_i^b|},$$

where  $\overline{\mathbf{A}}_b = \mathcal{A} \left( \frac{U_b + U_i}{2} \right)$ . The flux difference to be added to each node residual at the boundary is then given as

$$[\Phi_i]^+ = \mathcal{R}_\xi (\text{sgn } \mathcal{D}_\xi^+) \mathcal{R}_\xi^{-1} [\Phi_i], \quad \forall i \in \partial\Omega_h,$$

164 where  $\text{sgn } \mathcal{D}_\xi^+$  denotes the sign function applied to the entries of  $\mathcal{D}_\xi^+$ .

165 The boundary values  $U_b$  are often imposed externally as predetermined values based  
 166 on some assumptions, an exact solution or just provided by a previous forecast in actual  
 167 simulations. Solid-wall boundary conditions  $\mathbf{u} \cdot \mathbf{n} = 0$  are imposed by the mirror principle,  
 168 so that  $d_b = d_h$ ,  $\mathbf{u}_b = \mathbf{u}_h - 2(\mathbf{u} \cdot \mathbf{n}) \mathbf{n}$ . When the test case requires a sponge – or  
 169 absorbing – boundary condition, which is neither transmissive nor reflective, we simply  
 170 set the boundary condition to be that of supercritical outflow. This often acts as a very  
 171 simple sponge boundary condition thanks to the numerical diffusion that is already in the  
 172 discretisation.

173 **4. Space-time discontinuous residual distribution**

174 For the space-time discontinuous scheme we consider the full time-dependent system

$$\partial_t U + \nabla \cdot \mathbf{F}(U) + S(U) = 0 \quad \text{or} \quad \partial_t U + \mathcal{A}(U) \cdot \nabla U + S(U) = 0 \quad (16)$$

175 with appropriate initial and boundary conditions. As in the steady case,  $\mathbf{F}(U)$  represents  
 176 the flux Jacobian and  $\mathcal{A}(U) = [\mathcal{A}_x, \mathcal{A}_y] = [\partial F_x / \partial U, \partial F_y / \partial U] = \partial \mathbf{F} / \partial U$  is the wave-speed  
 177 tensor. The space-time prism residual is then given as

$$\Phi_{E_t} = \int_{t^n}^{t^{n+1}} \int_E (\partial_t U + \nabla \cdot \mathbf{F}(U) + S(U)) \, dx \, dy \, dt \quad (17)$$

so that

$$\Phi_t = \int_{t^n}^{t^{n+1}} \int_{\Omega_h} (\partial_t U + \nabla \cdot \mathbf{F}(U) + S(U)) \, dx \, dy \, dt = \sum_{E \in \Omega_h} \Phi_{E_t}$$

178 in every solution layer  $[t^n, t^{n+1}] \times \Omega_h$ . The discretisation steps are now similar to the  
 179 steady case in Section 3.

- 180 1. In the computational domain  $\Omega_h$ , replace the unknown  $U$  with an approximation  $U_h$   
 181 that is both linear in every (triangular) cell and linear in time. The discrete repre-  
 182 sentation  $U_h$  is designed to be continuous in space but allowed to be discontinuous  
 183 in time.
- 184 2. Evaluate the discrete prism residual, using the trapezium rule in time, as

$$\begin{aligned} \Phi_{E_t} &= \int_{t^n}^{t^{n+1}} \int_E (\partial_t U + \nabla \cdot \mathbf{F}(U) + S(U)) \, dx \, dy \, dt \\ &\approx \int_E (U_h^{n+1} - U_h^n) \, dx \, dy + \frac{\Delta t}{2} \left( \int_{\partial E} \mathbf{F}(U^n) \cdot \mathbf{n} \, ds + \int_{\partial E} \mathbf{F}(U^{n+1}) \cdot \mathbf{n} \, ds \right) \\ &= \int_E (U_h^{n+1} - U_h^n) \, dx \, dy + \frac{\Delta t}{2} (\Phi_E^n + \Phi_E^{n+1}), \quad (18) \end{aligned}$$

184 where  $\mathbf{n}$  is the outward-pointing unit vector normal to the edge. The residuals  $\Phi_E^n$   
 185 and  $\Phi_E^{n+1}$  are calculated precisely as in the steady case described in Section 3.1.

- 186 3. Distribute the prism residual  $\Phi_{E_t}$  (18) to the six vertices of the prism in a conser-  
 187 vative manner. That is, the fractions of the residual sent to vertex  $i$  at time levels  
 188  $n$  and  $n + 1$  are defined as

$$\Phi_{i,n}^E = \beta_{i,n}^E \Phi_{E_t} \quad \text{and} \quad \Phi_{i,n+1}^E = \beta_{i,n+1}^E \Phi_{E_t}, \quad (19)$$

189 where  $\beta_{i,n}^E$  and  $\beta_{i,n+1}^E$  are diagonal matrices and  $\sum_{i \in E} \beta_{i,n}^E + \sum_{i \in E} \beta_{i,n+1}^E = \mathcal{I}$ .



190 4. At time level  $t^n$ , add the contribution from the time discontinuity (see Hubbard and  
 191 Ricchiuto (2011) and Sármany et al. (2012)) as

$$\Psi_{i,n}^E = \frac{|E|}{3} [U_i^n], \quad (20)$$

192 where  $[\cdot]$  denotes the jump across the time discontinuity. For the first time step,  
 193 the initial condition is used as the value from the ‘previous time step’, i.e.  $[U_i^0] =$   
 194  $U_i^0 - U_i(0)$ , where  $U_i^0$  is the numerical value and  $U_i(0)$  is the initial condition.

195 5. Impose the boundary condition by adding a flux difference to each boundary node  
 196 at both time levels  $t^n$  and  $t^{n+1}$ , so that

$$\begin{aligned} \Phi_i^n &= \frac{\Delta t}{2} [\Phi_i^n]^+ + \sum_{E \in D_i} (\Phi_{i,n}^E + \Psi_{i,n}^E), & \forall i \in \partial\Omega_h, \\ \Phi_i^{n+1} &= \frac{\Delta t}{2} [\Phi_i^{n+1}]^+ + \sum_{E \in D_i} \Phi_{i,n+1}^E, & \forall i \in \partial\Omega_h, \end{aligned} \quad (21)$$

197 where the flux differences through the boundary are calculated exactly as in the  
 198 steady-state case, cf. (8).

199 6. Solve the algebraic system

$$\Phi_i^n = 0, \quad \Phi_i^{n+1} = 0, \quad \forall i \in \Omega_h \quad (22)$$

200 at each time step.

**Remark.** As a consequence of the discontinuous representation in time, there is no stability restriction on the time step  $\Delta t$  in the current formulation. This contrasts with the fully continuous scheme, where the condition

$$\max \text{diag } \mathcal{D}_{i,n} \leq 0, \quad \forall i \in E \subset \Omega_h$$

201 needs to be satisfied as shown in Deconinck and Ricchiuto (2007). In the discontinuous  
 202 case, the choice of  $\Delta t$  is driven solely by considerations about accuracy and performance  
 203 of the algebraic solver. An extensive study into the role of the size of  $\Delta t$  is carried out for  
 204 the non-rotating shallow-water system in Sármany et al. (2012). Our choice of the time  
 205 step – which is twice as large as the maximum that the above formula would allow for  
 206 the continuous case – is based on those results.

#### 207 4.1. Distribution of the prism residual

208 For space-time prisms, the inflow parameters used for the prism distribution are defined  
 209 as

$$\begin{aligned} \mathcal{K}_{i,n} &= -\frac{\Delta t}{4} \overline{\mathcal{A}} \cdot \mathbf{n}_i - \frac{|E|}{3} \mathcal{I}, \\ \mathcal{K}_{i,n+1} &= -\frac{\Delta t}{4} \overline{\mathcal{A}} \cdot \mathbf{n}_i + \frac{|E|}{3} \mathcal{I}, \end{aligned} \quad (23)$$

210 where  $\mathcal{I}$  is the identity matrix and  $\overline{\mathcal{A}}$  represents a prism-averaged state of the flux Jacobian  
 211  $\mathcal{A}$ . Assuming that the inflow matrices in (23) are diagonalisable just as they are in the

212 steady case, we can introduce the remaining inflow space-time parameters (cf. (11)),

$$\begin{aligned}
\mathcal{K}_{i,n}^+ &= (\mathcal{R}\mathcal{D}^+\mathcal{R}^{-1})_{i,n}, & \mathcal{K}_{i,n+1}^+ &= (\mathcal{R}\mathcal{D}^+\mathcal{R}^{-1})_{i,n+1}, \\
\mathcal{K}_{i,n}^- &= (\mathcal{R}\mathcal{D}^-\mathcal{R}^{-1})_{i,n}, & \mathcal{K}_{i,n+1}^- &= (\mathcal{R}\mathcal{D}^-\mathcal{R}^{-1})_{i,n+1}, \\
\mathcal{N}_t &= \left( \sum_{i \in E} \mathcal{K}_{i,n}^+ + \sum_{i \in E} \mathcal{K}_{i,n+1}^+ \right)^{-1}.
\end{aligned} \tag{24}$$

213 These are used to define the upwind space-time RD schemes similarly to the steady case.

214 • *The space-time LDA (STLDA) scheme is defined as*

$$(\Phi_{i,n}^E)^{LDA} = \mathcal{K}_{i,n}^+ \mathcal{N}_t \Phi_{E_t}, \quad (\Phi_{i,n+1}^E)^{LDA} = \mathcal{K}_{i,n+1}^+ \mathcal{N}_t \Phi_{E_t}. \tag{25}$$

215 • *The space-time N (STN) scheme is again defined as in Sármany et al. (2012) so that*  
216 *it preserves the hydrostatic balance exactly,*

$$\begin{aligned}
(\Phi_{i,n}^E)^N &= (\Phi_{i,n}^E)^{LDA} \\
&\quad + \mathcal{K}_{i,n}^+ \mathcal{N}_t \sum_{j \in E} \mathcal{K}_{j,n}^+ (V_i^n - V_j^n) + \mathcal{K}_{i,n}^+ \mathcal{N}_t \sum_{j \in E} \mathcal{K}_{j,n+1}^+ (V_i^{n+1} - V_j^{n+1}), \\
(\Phi_{i,n+1}^E)^N &= (\Phi_{i,n+1}^E)^{LDA} \\
&\quad + \mathcal{K}_{i,n+1}^+ \mathcal{N}_t \sum_{j \in E} \mathcal{K}_{j,n}^+ (V_i^n - V_j^n) + \mathcal{K}_{i,n+1}^+ \mathcal{N}_t \sum_{j \in E} \mathcal{K}_{j,n+1}^+ (V_i^{n+1} - V_j^{n+1}).
\end{aligned} \tag{26}$$

217 • *The space-time blended (STB) scheme is now defined as a nonlinear interpolation*  
218 *between the STLDA and the STN schemes,*

$$\begin{aligned}
(\Phi_{i,n}^E)^B &= \Theta (\Phi_{i,n}^E)^N + (\mathcal{I} - \Theta) (\Phi_{i,n}^E)^{LDA}, \\
(\Phi_{i,n+1}^E)^B &= \Theta (\Phi_{i,n+1}^E)^N + (\mathcal{I} - \Theta) (\Phi_{i,n+1}^E)^{LDA}.
\end{aligned} \tag{27}$$

The blending is now carried out on the characteristic space-time residuals

$$\Phi_{i,n}^N = \mathcal{R}_\xi^{-1} \Phi_{i,n}^N, \quad \Phi_{i,n+1}^N = \mathcal{R}_\xi^{-1} \Phi_{i,n+1}^N, \quad \Phi_{i,n}^{LDA} = \mathcal{R}_\xi^{-1} \Phi_{i,n}^{LDA}, \quad \Phi_{i,n+1}^{LDA} = \mathcal{R}_\xi^{-1} \Phi_{i,n+1}^{LDA},$$

219 with the blending parameter computed as

$$\Theta = \text{diag} \left( \frac{|\sum_{i \in E} \Phi_{i,n}^N + \sum_{i \in E} \Phi_{i,n+1}^N|}{\sum_{i \in E} |\Phi_{i,n}^N| + \sum_{i \in E} |\Phi_{i,n+1}^N|} \right), \tag{28}$$

220 where we have dropped the superscript ‘E’ to avoid clutter. Finally, we calculate  
221 the blended residuals based on the original variables by  $\Phi_{i,n}^B = \mathcal{R}_\xi \Phi_{i,n}^B$  and  $\Phi_{i,n+1}^B =$   
222  $\mathcal{R}_\xi \Phi_{i,n+1}^B$ .

#### 223 4.2. Boundary conditions

The imposition of the boundary conditions for the space-time scheme is precisely as described in Section 3.3, i.e. the pointwise flux differences  $[\Phi_i^n]^+$  and  $[\Phi_i^{n+1}]^+$  in (21) are computed by using the decomposition

$$\overline{\mathcal{A}}_b \cdot \xi = \mathcal{R}_\xi \mathcal{D}_\xi \mathcal{R}_\xi^{-1}, \quad \xi = -\frac{\mathbf{n}_i^b}{|\mathbf{n}_i^b|},$$

224 where  $\overline{\mathcal{A}}_b = \mathcal{A} \left( \frac{U_b^n + U_i^n}{2} \right)$  for  $[\Phi_i^n]^+$  and  $\overline{\mathcal{A}}_b = \mathcal{A} \left( \frac{U_b^{n+1} + U_i^{n+1}}{2} \right)$  for  $[\Phi_i^{n+1}]^+$ .

## 225 5. Implementation details

226 For both steady-state and space-time computations, a nonlinear algebraic system of  
 227 equations has to be solved. In the steady case, the system (9) needs to be solved only  
 228 once, while for space-time simulations, the solution of the system (22) is required at each  
 229 time step.

230 A simple explicit pseudo-time-stepping algorithm is used in both cases. For the steady-  
 231 state scheme, this is given as

$$U_i^{m+1} = U_i^m - \frac{\tau}{s_i} \Phi_i^m, \quad \forall i \in \Omega_h, \quad (29)$$

232 where  $s_i$  is the volume of the spatial dual cell and  $\tau$  is the pseudo-time step. It is computed  
 233 as

$$\tau = 0.9 \min_i \frac{s_i}{\sum_{E \in D_i} \varrho(\mathcal{K}_i^+)}, \quad \varrho(\mathcal{K}_i^+) = \max \text{diag } \mathcal{D}_i^+, \quad (30)$$

234 with  $\varrho(\mathcal{M})$  denoting the spectral radius of a given matrix  $\mathcal{M}$ . Similarly, for the space-time  
 235 computations the pseudo-time stepping takes the form

$$\begin{pmatrix} U_i^n \\ U_i^{n+1} \end{pmatrix}^{m+1} = \begin{pmatrix} U_i^n \\ U_i^{n+1} \end{pmatrix}^m - \frac{\tau}{s_i^t} \begin{pmatrix} \Phi_i^n \\ \Phi_i^{n+1} \end{pmatrix}^m, \quad \forall i \in \Omega_h, \quad (31)$$

236 where  $s_i^t = \Delta t s_i$  is the volume of the dual space-time prism. The pseudo-time step  $\tau$  is  
 237 now calculated as

$$\tau = 0.9 \min_i \frac{s_i^t}{\sum_{E \in D_i} \varrho(\mathcal{K}_{i,n+1}^+)}, \quad \varrho(\mathcal{K}_{i,n+1}^+) = \max \text{diag } \mathcal{D}_{i,n+1}^+, \quad (32)$$

238 where, as before,  $\mathcal{K}_{i,n+1}^+$  and  $\mathcal{D}_{i,n+1}^+$  are associated with the prism-averaged state as opposed  
 239 to the cell-averaged one in (30).

Similarly to other iterative methods, it is often possible to solve the above algebraic systems up to machine precision. Nevertheless, a much less accurate solution is sufficient as long as the properties of the numerical scheme are not compromised. Consequently, for the steady-state problem in Section 6.4, we use the stopping criterion

$$\text{rel\_tol} = \frac{\|\Psi^m\|_1}{\|\Psi^0\|_1} < 10^{-8} \quad \text{with} \quad \Psi^m = \left\{ \frac{\tau}{s_i} \Phi_i^m \right\}_{i \in \Omega_h}, \quad \forall m.$$

In space-time calculations, such accuracy is not necessary because of a good initial guess from the previous time step. For these test problems, we set the stopping criterion to

$$\text{rel\_tol} = \frac{\|(\Psi^n, \Psi^{n+1})_m^T\|_1}{\|(\Psi^n, \Psi^{n+1})_0^T\|_1} < 10^{-3}$$

with

$$\begin{pmatrix} \Psi^n \\ \Psi^{n+1} \end{pmatrix}^m = \left\{ \frac{\tau}{s_i^t} \begin{pmatrix} \Phi_i^n \\ \Phi_i^{n+1} \end{pmatrix}^m \right\}_{i \in \Omega_h}, \quad \forall m.$$

240 *5.1. Efficiency considerations*

241 The above-described pseudo-time-stepping algorithms are solely a means of solving the  
242 systems of nonlinear algebraic equations (9) and (22), so they do not need to be accurate  
243 in (pseudo-)time. The size of the pseudo-time step  $\tau$  is determined by the stability  
244 condition of the explicit Euler scheme and therefore the pseudo-CFL has to be smaller  
245 than one (hence our choice of 0.9). It would be possible to use other iterative methods  
246 – such as the Newton method – to solve the nonlinear algebraic systems. However, we  
247 prefer pseudo-time stepping for inviscid flows mainly because it is local, it avoids the  
248 need for assembling and solving a global system, and it is not sensitive to the initial  
249 guess. Its locality, in particular, means that the implementation on parallel architectures  
250 is relatively straightforward and it scales well. Each unknown is only connected to its  
251 nearest neighbours in space-time and that connectivity does not depend on the size of the  
252 time step  $\Delta t$ .

253 Its main drawback, however, is that the number of pseudo-time iterations required  
254 to reach the stopping criterion of  $10^{-3}$  is large. For all time-dependent numerical tests  
255 considered here, that number falls in the region of 20 to 40. Although it is sometimes  
256 possible to take a larger stopping criterion, the value  $10^{-3}$  is typically necessary for having  
257 negligible effect on the accuracy of the time-dependent approximation. This requirement  
258 is generally independent of the actual test case.

259 **6. Numerical results**

260 In this section, we present a range of test cases to validate the performance of the RD  
261 scheme applied to the rotating shallow-water equations. We solve the nonlinear system  
262 (1) for all the numerical simulations, but the exact solutions – when available – are derived  
263 through analytical approximations.

264 *6.1. Equatorial Kelvin wave*

265 This problem describes a wave travelling eastwards in equatorial regions. If the  
266 shallow-water system is linearised around a constant state of the primitive variables, an  
267 analytical solution can be obtained. We use an analytical solution of the nondimensional  
268 equations, taken from Eskilsson and Sherwin (2004) and Giraldo and Warburton (2008).  
269 It is given as

$$\begin{aligned}d(x, y, t) &= 1 + A \exp\left(-\frac{1}{2}y^2\right) \exp\left(-\frac{1}{2}(x + 5 - t)^2\right), \\u(x, y, t) &= A \exp\left(-\frac{1}{2}y^2\right) \exp\left(-\frac{1}{2}(x + 5 - t)^2\right), \\v(x, y, t) &= 0,\end{aligned}\tag{33}$$

270 where  $A$  is the amplitude of the wave,  $f_0 = 0$ ,  $\beta = 1$ ,  $g = 1$ ,  $b(x, y) \equiv 0$ ,  $\gamma = 0$ ,  $\boldsymbol{\tau} \equiv \mathbf{0}$   
271 and  $\Omega = [-10, 10] \times [-5, 5]$ . Since we discretise the nonlinear equations, this analytical  
272 solution can only be used to assess the convergence of the numerical scheme as long as the  
273 error associated with the numerical discretisation is much larger than the error associated  
274 with the linearisation to obtain (33). This is typically the case if the amplitude is small.  
275 So in order to check grid convergence for the numerical scheme we set  $A = 10^{-4}$  and

276  $A = 10^{-3}$ , and integrate until  $T = 10$  with initial condition given by (33) with  $t = 0$ . We  
 277 use a sequence of four meshes with characteristic edge lengths of  $1, \frac{1}{2}, \frac{1}{4}$  and  $\frac{1}{8}$ . Figure 1  
 278 shows grid-convergence rates for the STLDA and the STB schemes. The left plot confirms  
 279 second-order convergence for the STLDA scheme and slightly suboptimal convergence for  
 280 the STB scheme, which tallies with existing results for both schemes when the solution is  
 281 smooth, see Hubbard and Ricchiuto (2011) and Sármany et al. (2012). By comparison,  
 282 the right plot shows that with  $A = 10^{-3}$  the convergence rate, while maintained on coarser  
 283 meshes, drops for the finest mesh when the STLDA scheme is used. This is because at this  
 284 level the numerical error becomes comparable to that associated with the linearisation.  
 285 The STB formulation does not exhibit this for any of the meshes used since it is less  
 286 accurate overall.

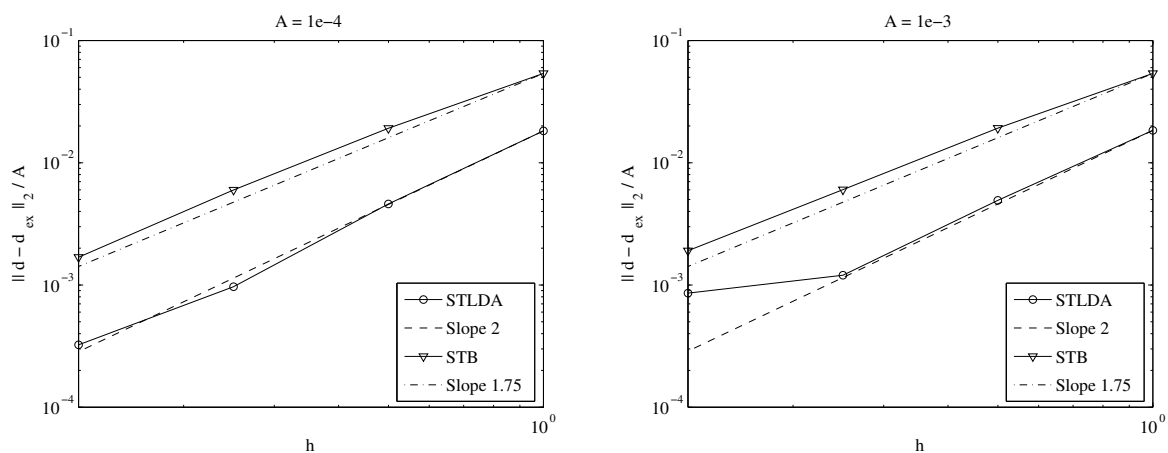


Figure 1: Equatorial Kelvin wave. Grid-convergence study of the error between the linear analytical and the nonlinear numerical solution for amplitudes  $10^{-4}$  and  $10^{-3}$ .

287 Based on these convergence results, we can infer that the STLDA and the STB schemes  
 288 on the finest mesh approximate the equations with the respective accuracies of  $\|d_h -$   
 289  $d_{ex}\|_2/A \approx 10^{-3.5}$  and  $\|d_h - d_{ex}\|_2/A \approx 10^{-2.8}$  independently of the amplitude. In Figure 2,  
 290 we plot the nonlinear numerical results for  $A = 10^{-4}$ ,  $A = 10^{-3}$ ,  $A = 10^{-2}$ ,  $A = 10^{-1}$   
 291 and compare them to the linear analytical results. They show that the ‘visible’ effects of  
 292 nonlinearity begin to appear for  $A = 10^{-2}$  and become obvious for  $A = 10^{-1}$ . The results  
 293 of the STLDA and STB schemes look qualitatively identical so we only present the results  
 294 obtained with the STLDA method.

## 295 6.2. Equatorial nonlinear Rossby soliton

This example is an equatorial trapped nonlinear wave travelling westwards. The exact solution is not known but an analytical approximation can be derived through the method of multiple scales as shown in Boyd (1985). For the primitive variables, this is given as

$$\begin{aligned} d(x, y, t) &= d^{(0)} + d^{(1)} \\ u(x, y, t) &= u^{(0)} + u^{(1)} \\ v(x, y, t) &= v^{(0)} + v^{(1)}, \end{aligned}$$

where the superscripts (0) and (1) denote the zeroth-order and the first-order wave mode in the analytical solution, respectively. These are given as

$$\begin{aligned}d^{(0)} &= 1 + \frac{1}{4}(6y^2 + 3)\kappa e^{-\frac{y^2}{2}} \\u^{(0)} &= \frac{1}{4}(6y^2 - 9)\kappa e^{-\frac{y^2}{2}} \\v^{(0)} &= 2y \frac{\partial \kappa}{\partial \zeta} e^{-\frac{y^2}{2}}\end{aligned}$$

and

$$\begin{aligned}d^{(1)} &= \frac{9}{16}C_1(2y^2 - 5)\kappa e^{-\frac{y^2}{2}} + \kappa^2 \tilde{d}(y) \\u^{(1)} &= \frac{9}{16}C_1(2y^2 + 3)\kappa e^{-\frac{y^2}{2}} + \kappa^2 \tilde{u}(y) \\v^{(1)} &= \kappa \frac{\partial \kappa}{\partial \zeta} \tilde{v}(y),\end{aligned}$$

where  $\kappa(\zeta) = A \cosh^{-2}(B\zeta)$ ,  $\zeta = x - Ct$ ,  $B = 0.394$ ,  $A = 0.771B^2$ ,  $C = C_0 + C_1$ ,  $C_0 = -\frac{1}{3}$  and  $C_1 = -0.395B^2$ . The variable  $\kappa$  is the solution to the Korteweg–de Vries (KdV) equation, which describes the behaviour of solitons. As shown in Boyd (1980), under certain conditions the shallow-water equations reduce to the KdV equation by using the method of multiple scales. The tilde terms above are computed as

$$\begin{bmatrix} \tilde{d}(y) \\ \tilde{u}(y) \\ \tilde{v}(y) \end{bmatrix} = e^{-\frac{y^2}{2}} \sum_{n=0}^{\infty} \begin{bmatrix} \hat{d}(y) \\ \hat{u}(y) \\ \hat{v}(y) \end{bmatrix} H_n(y) \approx e^{-\frac{y^2}{2}} \sum_{n=0}^{26} \begin{bmatrix} \hat{d}(y) \\ \hat{u}(y) \\ \hat{v}(y) \end{bmatrix} H_n(y),$$

where  $H_n(y)$  are the Hermite polynomials and  $\hat{d}(y)$ ,  $\hat{u}(y)$ ,  $\hat{v}(y)$  are the unnormalised Hermite coefficients given originally in Boyd (1985) but also to be found in Eskilsson and Sherwin (2004). The truncation of the series at  $n = 26$  is exact in a computational sense because the resulting error is well below machine precision.

The numerical simulations are carried out in the domain  $\Omega = [-24, 24] \times [-8, 8]$  until final time  $T = 40$ . Solid-wall conditions are used at the top and bottom parts of the boundary while characteristic inflow/outflow conditions are imposed at the left and right parts of the boundary. As in the case of the Kelvin wave, the parameters are set as  $f_0 = 0$ ,  $\beta = 1$ ,  $g = 1$ ,  $b(x, y) \equiv 0$ ,  $\gamma = 0$  and  $\boldsymbol{\tau} \equiv \mathbf{0}$ .

Since the analytical solution is only a first-mode approximation, it cannot be used to assess grid convergence – not even in the way we do it for the equatorial Kelvin wave. Nevertheless, it is worth comparing the numerical phase speed with that of the analytical solution as well as checking whether the numerical solution captures the main features of the soliton.

Figures 3 and 4 show numerical solutions computed with the STLDA and STB schemes on a mesh with 113830 triangles. The analytical solution yields a peak of 1.162 at  $(x, y) = (-15.77, 1.23)$ . Both the STLDA and the STB schemes capture the phase speed quite accurately. The general shape of the wave is also preserved, although both schemes emit low-amplitude gravity waves. This is a feature that is in part the result of a non-exact initial condition and in part associated with many higher-order numerical schemes, see

316 Eskilsson and Sherwin (2004) and Giraldo and Warburton (2008). Overall, we observe  
 317 little qualitative difference between the solutions obtained by the two schemes.

### 318 6.3. Nonlinear adjustment of a front

This example describes the evolution of a pressure discontinuity over an escarpment, similar to the one in Bouchut et al. (2008). The computational domain is  $\Omega = [-30, 10]^2$ , the bottom topography is defined as

$$b(x, y) = \begin{cases} 0.5 & \text{if } y \leq -2.5, \\ 0.1(2.5 - y) & \text{if } -2.5 < y < 2.5, \\ 0 & \text{if } y \geq 2.5, \end{cases}$$

and the initial condition is given by

$$\mathbf{u}_0 = \mathbf{0}, \quad d_0(x, y) = \begin{cases} 1.1 & \text{if } x < 0, \\ 1 & \text{if otherwise.} \end{cases}$$

319 This problem is also solved as the nondimensionalised system but using the  $f_0$ -plane  
 320 approximation rather than the  $\beta$ -plane one. The parameters are thus defined as  $f_0 = 1$ ,  
 321  $\beta = 0$ ,  $g = 1$ ,  $\gamma = 0$  and  $\boldsymbol{\tau} = \mathbf{0}$ . Still-water boundary conditions are imposed by means of  
 322 characteristics at the left and right boundaries, while absorbing boundary conditions are  
 323 used for the top and bottom boundaries to indicate middle-of-the-ocean situations.

324 Since the initial condition contains a discontinuity, we use the STB scheme to eliminate  
 325 unphysical oscillations around the discontinuity. Figures 5 and 6 show contour and slice  
 326 plots, respectively, at six different times. The results show that the expected behaviour  
 327 after the initial discontinuity is captured, see Bouchut et al. (2008). First, fast inertia-  
 328 gravity waves are emitted from the area of the discontinuity and they leave the domain  
 329 at different speeds because of the varying bottom topography. Second, a jet forms along  
 330 the initial discontinuity. Third, a trapped topographic Rossby wave develops around  
 331 the intersection of the initial discontinuity and the escarpment. Since  $f > 0$  (northern  
 332 hemisphere), it travels such that the shallower water is on the right. Last, a packet of  
 333 short waves is also created that travels in the opposite direction to the wave tongue.

### 334 6.4. Nonlinear Stommel problem

335 This is the only steady-state problem that we consider in this work. It describes a  
 336 situation when the wind stress, bottom friction, Coriolis force and the nonlinear advective  
 337 term are in balance. In this case, we solve the dimensional system (1) in the domain  
 338  $\Omega = [0, 10^6]^2$  with parameters  $f_0 = 10^{-4}$ ,  $\beta = 10^{-11}$ ,  $g = 9.80665$ ,  $\gamma = 10^{-6}$ ,  $\boldsymbol{\tau} =$   
 339  $0.2[\cos(\pi y), 0]^T$ ,  $b(x, y) \equiv 0$ . The initial condition is that of a still lake  $[\eta, du, dv]^T =$   
 340  $[d, du, dv]^T = [1000, 0, 0]^T$ , while the boundary conditions are solid wall everywhere.

341 Since the solution of this problem is smooth and the nonlinearity is weak, we only  
 342 consider the STLDA scheme. The results in Figure 7 show an accumulation of water at  
 343 the northwesterly part of the domain – in line with observations of oceanic currents and  
 344 with recent numerical results obtained by the DG method, see for example Giraldo and  
 345 Warburton (2008), Comblen et al. (2010) and Escobar-Vargas et al. (2012).

## 346 7. Concluding remarks and outlook

347 This article has introduced the framework of residual distribution (RD) to shallow-  
348 water ocean modelling. While the method has a relatively long history in computational  
349 fluid dynamics, this is – to our knowledge – the first time it has been successfully applied  
350 to the rotating shallow-water equations. It shares many similarities with other numerical  
351 methods suitable for unstructured triangular meshes, such as finite volumes or finite  
352 elements. It has, however, significant advantages over those methods in situations when  
353 both nonlinear dynamics and the preservation of certain balance properties are important.  
354 The formulation presented here preserves only the hydrostatic balance exactly (over any  
355 shape of topography) but not the geostrophic balance because all unknown fields are  
356 stored at the vertices of the triangles. However, the upwinding character of the scheme,  
357 together with the fact that there are the same number of (vector-valued) unknowns for  
358 the velocity field as (scalar-valued) unknowns for the water height, suggests that the  
359 scheme is expected to be free of both spurious pressure and inertial modes. We have,  
360 indeed, detected no such spurious modes in the space-time simulations, but a Fourier  
361 analysis into the spectral properties of the linearised shallow-water equations remains to  
362 be conducted.

363 The main drawback of the proposed space-time RD formulation is that it is computa-  
364 tionally relatively expensive. Although it is shown in Sármany et al. (2012) to outperform  
365 other implicit RD schemes, it is generally still more computationally intensive than most  
366 explicit approaches. Future research efforts will concentrate on including a moving-mesh  
367 algorithm that both reduces the number of pseudo-time iterations in the algebraic solver  
368 and the number of total degrees of freedom required to achieve the same quality of the  
369 solution.

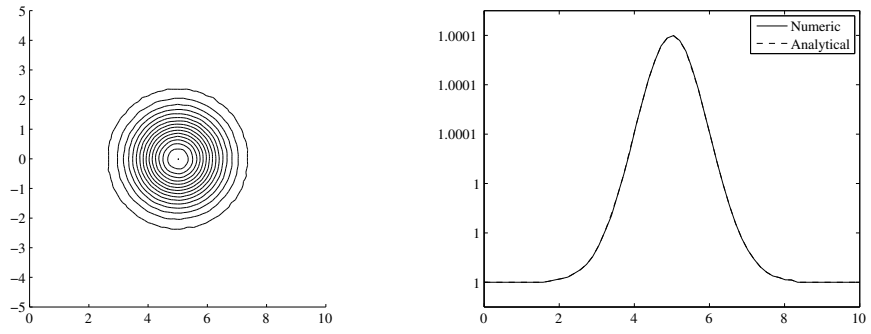
## 370 References

- 371 Abgrall, R., 2012. A review of residual distribution schemes for hyperbolic and parabolic  
372 problems: the July 2010 state of the art. *Commun. Comput. Phys.* 11, 1043–1080.
- 373 Abgrall, R., Mezine, M., 2003. Construction of second order accurate monotone and  
374 stable residual distribution schemes for unsteady flow problems. *J. Comput. Phys.* 188,  
375 16–55.
- 376 Audusse, E., Bouchut, F., Bristeau, M.O., Klein, R., Perthame, B., 2004. A fast and  
377 stable well-balanced scheme with hydrostatic reconstruction for shallow water flows.  
378 *SIAM J. Sci. Comput.* 25, 2050–2065.
- 379 Bouchut, F., 2007. Chapter 4 Efficient numerical finite volume schemes for shallow water  
380 models, in: Zeitlin, V. (Ed.), *Nonlinear Dynamics of Rotating Shallow Water: Methods  
381 and Advances*. Elsevier Science. volume 2 of *Edited Series on Advances in Nonlinear  
382 Science and Complexity*, pp. 189–256.
- 383 Bouchut, F., Scherer, E., Zeitlin, V., 2008. Nonlinear adjustment of a front over escarp-  
384 ment. *Physics of Fluids* 20.

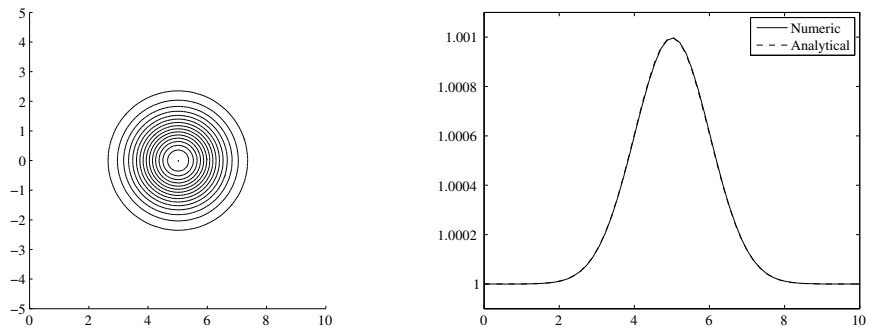


- 385 Boyd, J.P., 1980. Equatorial solitary waves. Part 1: Rossby solitons. *Journal of Physical*  
386 *Oceanography* 10, 1699–1717.
- 387 Boyd, J.P., 1985. Equatorial solitary waves. Part 3: Westward-traveling modons. *Journal*  
388 *of Physical Oceanography* 15, 46–54.
- 389 Comblen, R., Lambrechts, J., Remacle, J.F., Legat, V., 2010. Practical evaluation of  
390 five partly discontinuous finite element pairs for the non-conservative shallow water  
391 equations. *Internat. J. Numer. Methods Fluids* 63, 701–724.
- 392 Cotter, C.J., Ham, D.A., Pain, C.C., 2009. A mixed discontinuous/continuous finite  
393 element pair for shallow-water ocean modelling. *Ocean Modelling* 26, 86–90.
- 394 Csík, Á., Deconinck, H., 2002. Space-time residual distribution schemes for hyperbolic  
395 conservation laws on unstructured linear finite elements. *Internat. J. Numer. Methods*  
396 *Fluids* 40, 573–581. ICFD Conference on Numerical Methods for Fluid Dynamics, Part  
397 II (Oxford, 2001).
- 398 Deconinck, H., Ricchiuto, M., 2007. Residual distribution schemes: foundation and anal-  
399 ysis, in: *Encyclopedia of computational mechanics*. Wiley. volume 3.
- 400 Deconinck, H., Roe, P.L., Struijs, R., 1993. A multidimensional generalization of Roe’s  
401 flux difference splitter for the Euler equations. *Comput. & Fluids* 22, 215–222.
- 402 Deconinck, H., Sermeus, K., Abgrall, R., 2000. Status of multidimensional upwind residual  
403 distribution schemes and applications in aeronautics, in: *AIAA Paper 2000-2328*, AIAA.
- 404 Escobar-Vargas, J.A., Diamessis, P.J., Giraldo, F.X., 2012. High-order discontinuous  
405 element-based schemes for the inviscid shallow water equations: spectral multidomain  
406 penalty and discontinuous Galerkin methods. *Appl. Math. Comput.* 218, 4825–4848.
- 407 Eskilsson, C., Sherwin, S.J., 2004. A triangular spectral/*hp* discontinuous Galerkin  
408 method for modelling 2D shallow water equations. *Internat. J. Numer. Methods Fluids*  
409 45, 605–623.
- 410 Ford, R., Pain, C., Piggott, M., Goddard, A., de Oliveira, C., Umpleby, A., 2004a. A  
411 nonhydrostatic finite-element model for three-dimensional stratified oceanic flows. Part  
412 I: Model formulation. *Monthly Weather Review* 132, 2816–2831.
- 413 Ford, R., Pain, C., Piggott, M., Goddard, A., de Oliveira, C., Umpleby, A., 2004b. A  
414 nonhydrostatic finite-element model for three-dimensional stratified oceanic flows. Part  
415 II: Model validation. *Monthly Weather Review* 132, 2832–2844.
- 416 Fringer, O., Gerritsen, M., Street, R., 2006. An unstructured-grid, finite-volume, nonhy-  
417 drostatic, parallel coastal ocean simulator. *Ocean Modelling* 14, 139–173.
- 418 Giraldo, F.X., Taylor, M.A., 2006. A diagonal-mass-matrix triangular-spectral-element  
419 method based on cubature points. *J. Engrg. Math.* 56, 307–322.
- 420 Giraldo, F.X., Warburton, T., 2008. A high-order triangular discontinuous Galerkin  
421 oceanic shallow water model. *Internat. J. Numer. Methods Fluids* 56, 899–925.

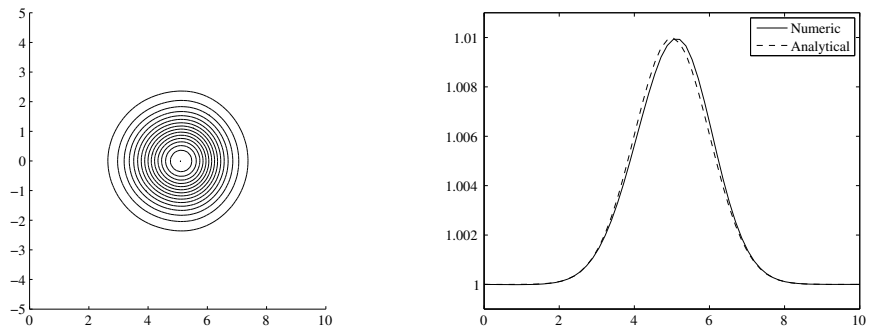
- 422 Godunov, S.K., 1959. A difference method for numerical calculation of discontinuous  
423 solutions of the equations of hydrodynamics. *Mat. Sb. (N.S.)* 47 (89), 271–306.
- 424 Hubbard, M.E., 2008. Discontinuous fluctuation distribution. *J. Comput. Phys.* 227,  
425 10125–10147.
- 426 Hubbard, M.E., Ricchiuto, M., 2011. Discontinuous upwind residual distribution: A route  
427 to unconditional positivity and high order accuracy. *Computers & Fluids* 46, 263–269.  
428 10th Institute for Computational Fluid Dynamics (ICFD) Conference, Univ Reading,  
429 England, 2010.
- 430 Iskandarani, M., Haidvogel, D.B., Levin, J.C., 2003. A three-dimensional spectral element  
431 model for the solution of the hydrostatic primitive equations. *J. Comput. Phys.* 186,  
432 397–425.
- 433 Ma, H., 1993. A spectral element basin model for the shallow water equations. *J. Comput.*  
434 *Phys.* 109, 133–149.
- 435 Maddison, J., Marshall, D., Pain, C., Piggott, M., 2011. Accurate representation of  
436 geostrophic and hydrostatic balance in unstructured mesh finite element ocean mod-  
437 elling. *Ocean Modelling* 39, 248–261.
- 438 Ricchiuto, M., 2011a. Explicit residual discretizations for shallow water flows, in: Pro-  
439 ceedings of ICNAAM 2011, 9th International Conference on Numerical Analysis and  
440 Applied Mathematics, Halkidiki (Greece).
- 441 Ricchiuto, M., 2011b. On the C-property and generalized C-property of residual distri-  
442 bution for the shallow water equations. *J. Sci. Comput.* 48, 304–318.
- 443 Ricchiuto, M., Abgrall, R., Deconinck, H., 2007. Application of conservative residual  
444 distribution schemes to the solution of the shallow water equations on unstructured  
445 meshes. *J. Comput. Phys.* 222, 287–331.
- 446 Ricchiuto, M., Bollermann, A., 2009. Stabilized residual distribution for shallow water  
447 simulations. *J. Comput. Phys.* 228, 1071–1115.
- 448 Ricchiuto, M., Csík, Á., Deconinck, H., 2005. Residual distribution for general time-  
449 dependent conservation laws. *J. Comput. Phys.* 209, 249–289.
- 450 Roe, P.L., 1982. Fluctuations and signals, in: K.W. Morton, M.J. Baines (Eds.), *Numerical*  
451 *Methods for Fluid Dynamics*. Academic Press, pp. 219–257.
- 452 Roe, P.L., 1987. Linear advection schemes on triangular meshes. Technical Report CoA  
453 8720. Cranfield Institute of Technology.
- 454 Sármany, D., Hubbard, M., Ricchiuto, M., 2012. Unconditionally stable space-time dis-  
455 continuous residual distribution for shallow-water flows. Technical Report RR-7958.  
456 INRIA. Submitted to *Journal of Computational Physics*.



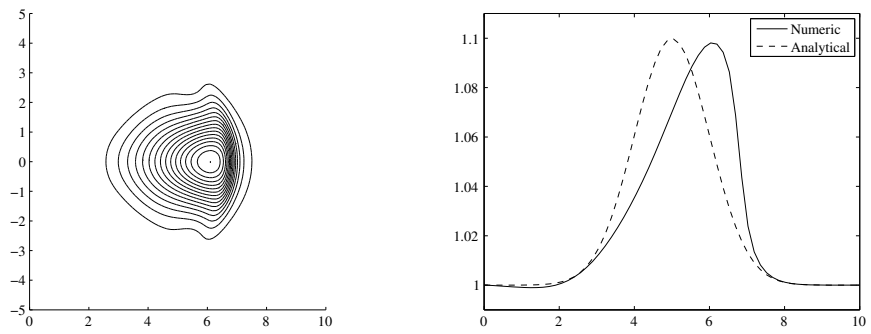
(a)  $A = 10^{-4}$



(b)  $A = 10^{-3}$

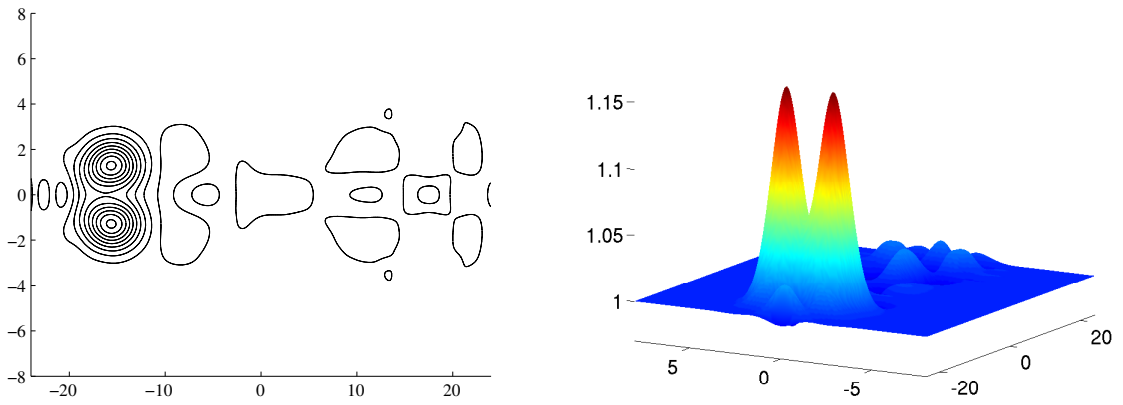


(c)  $A = 10^{-2}$

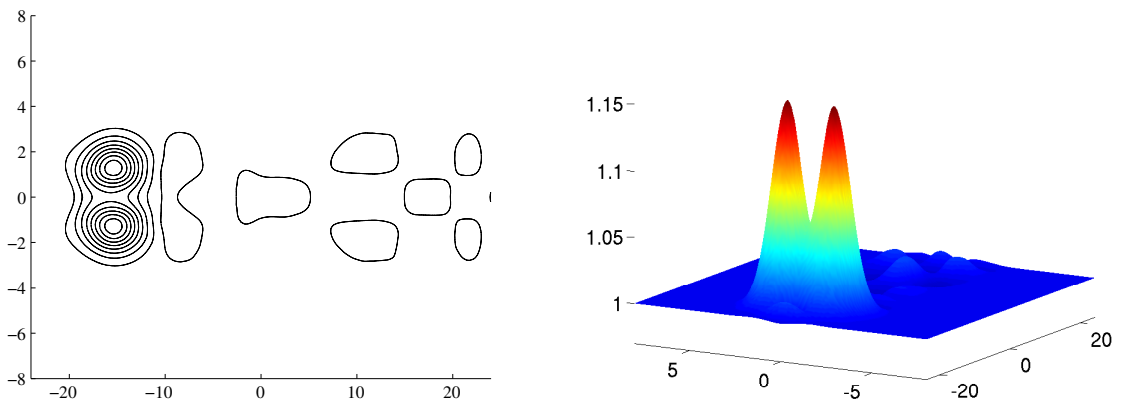


(d)  $A = 10^{-1}$

Figure 2: Equatorial Kelvin wave. Water-height contours and slice plots along the line  $y = 0$  for four different amplitudes, obtained by the STLDA scheme.

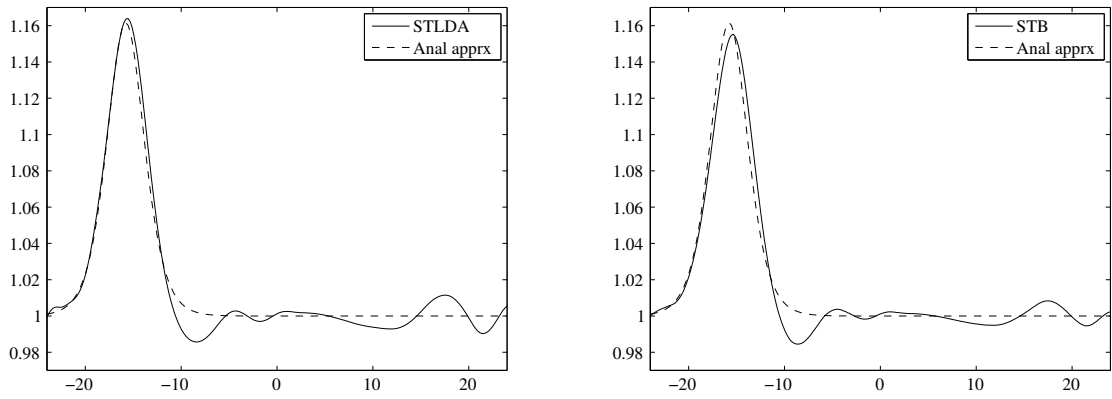


(a) STLDA:  $d_{\max} = 1.165$  at  $(x, y) = (-15.66, 1.30)$

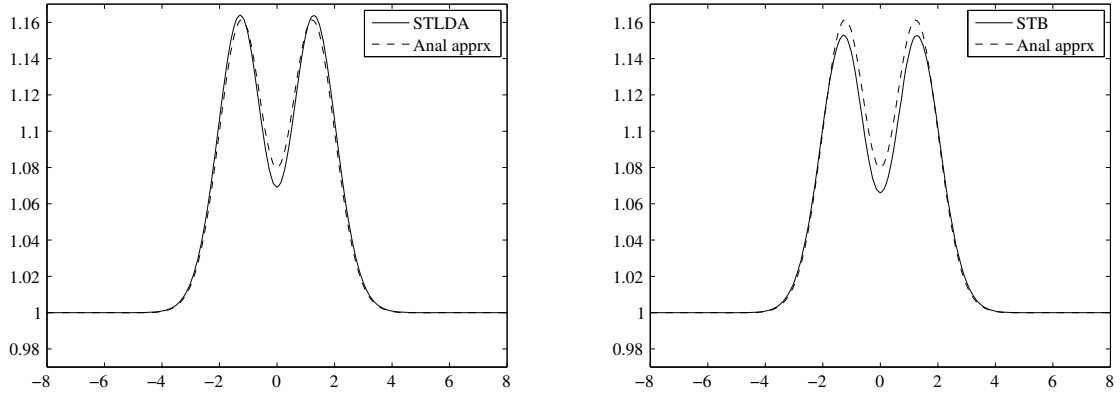


(b) STB:  $d_{\max} = 1.156$  at  $(x, y) = (-15.34, -1.25)$

Figure 3: Equatorial Rossby soliton. Contours and three-dimensional plots of the level of free surface for the STLDA (top) and STB (bottom) schemes.



(a) Slice plot along the line  $y = 1.23$  for the STLDA and STB schemes



(b) Slice plot along the line  $x = -15.77$  for the STLDA and STB schemes

Figure 4: Equatorial Rossby soliton. Free-surface slice plots along two, perpendicular, lines the STLDA and STB schemes.

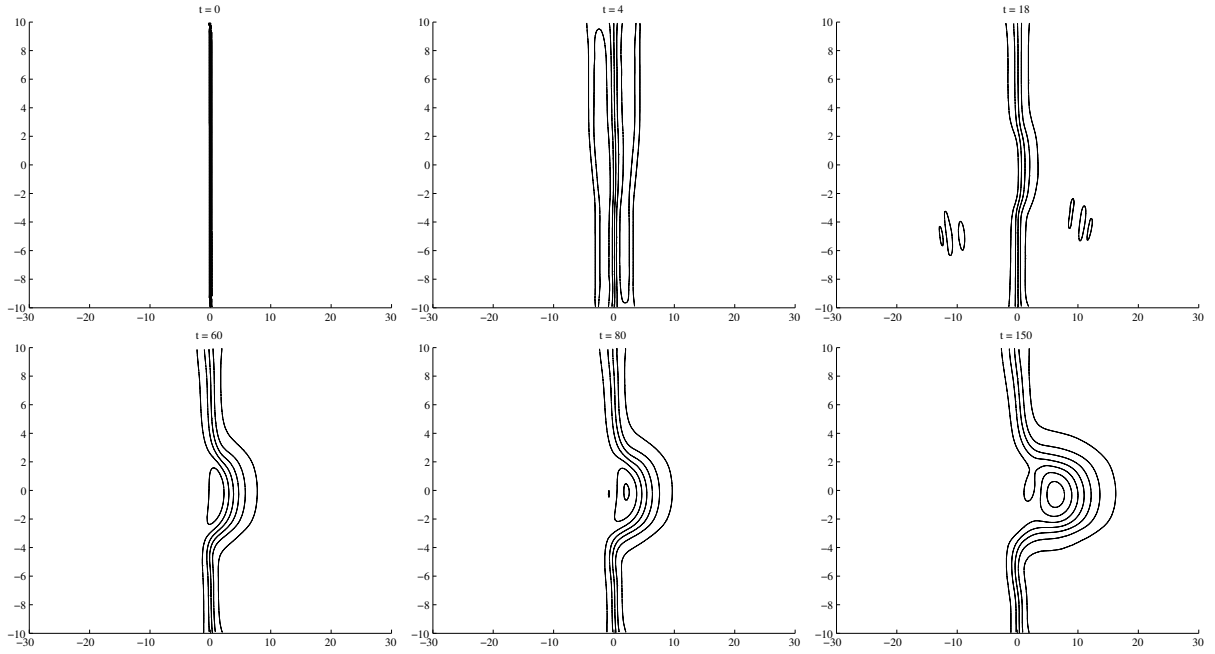


Figure 5: Nonlinear front adjustment. Eleven equidistant contours between 0.95 and 1.15 obtained by the STB scheme.

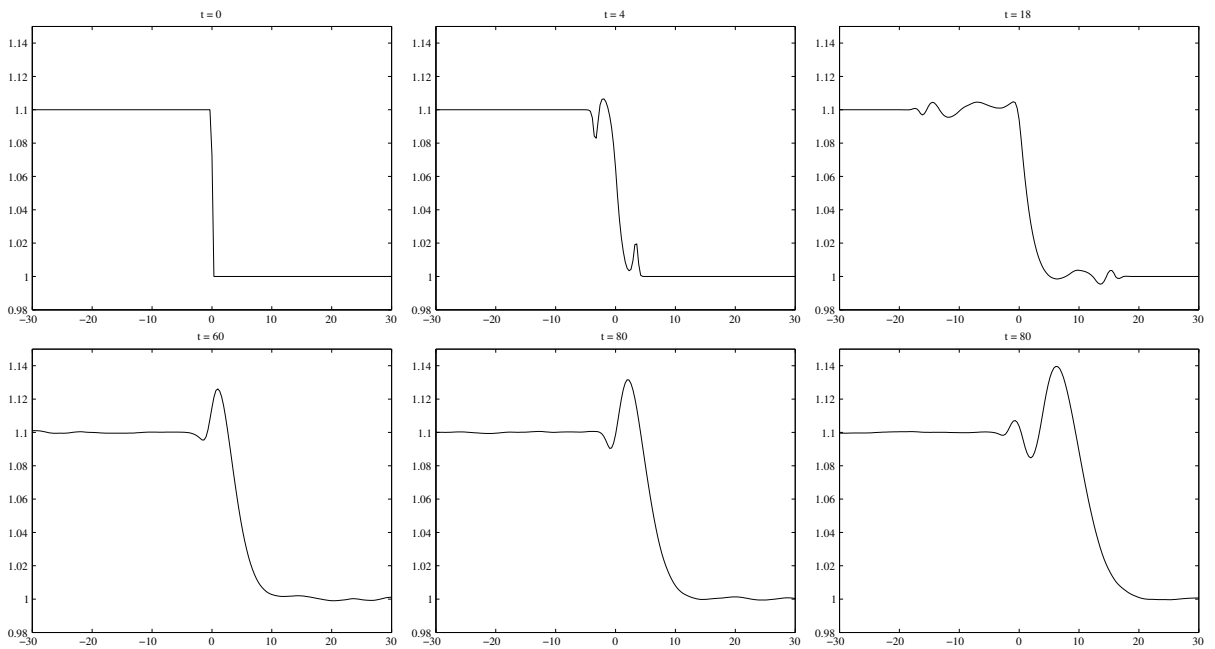


Figure 6: Nonlinear front adjustment. Slice plots of the free surface along the line  $y = 0$  obtained by the STB scheme.

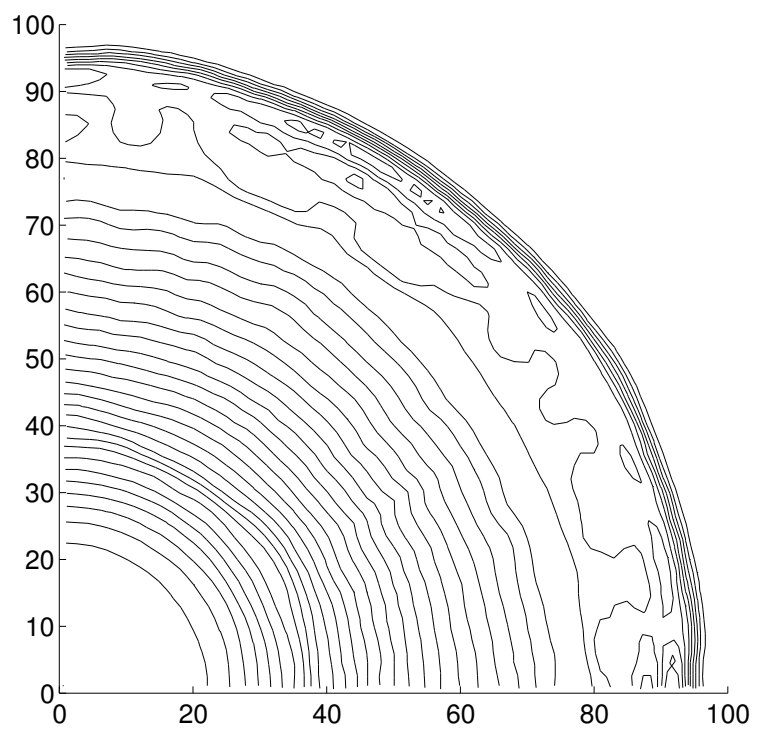


Figure 7: Nonlinear Stommel problem. The contours – obtained by the STLDA scheme – depict the water-height anomaly compared with the level of the still, current-free ocean.