# Further in the complexity of models? Application to the modelling of free-surface flows

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### Outline

### Introduction

**2** Procedure to derive hierarchies of models

**3** Mono-layer models: the example of the Serre – Green-Naghdi model

Multi-layer models: the example of LDNH

### 5 Conclusion

### **Scientific issues**

Goal: solving PDEs in a moving domain

#### **Applications**:

- Safety of coastal populations (tsunamis, floods, ...)
- Generation of energy (RME through swell, tide, ...)
- ✤ Transport of fluids (pipelines, ducts, ...)

#### Challenges:

- » The domain is an unknown in itself
- Multiphysics and multiscale

#### Indicators:

- 🛯 Energy
- Linear dispersion relations

# Fluid domain



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# Multilayer framework



Height decomposition:  $h_{\alpha}(t,x) = \ell_{\alpha} h(t,x)$  with  $\ell_{\alpha} \in (0,1)$  and  $\sum_{\alpha=1}^{L} \ell_{\alpha} = 1$ 

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### Multilayer framework



Homogeneous mesh:  $\ell_{\alpha} = \frac{1}{r}$ 

Free-surface incompressible **Euler equations** 

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S. Ferrari, F. Saleri, A new two-dimensional Shallow Water model including pressure effects and slow varying bottom topography (Math. Model. Numer. Anal. 38(2), 2004)

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- F. Bouchut, V. Zeitlin, A robust well-balanced scheme for multi-layer shallow water equations (Discrete Contin. Dyn. Syst. Ser. B 13(4), 2010)
- E.D. Fernández-Nieto, E.H. Koné, T. Morales de Luna, R. Bürger, A multilayer shallow water system for polydisperse sedimentation (J. Comput. Phys. 238, 2013)
- Castro et al. '01 '04 '10, Narbona et al. '09 '13, ...



#### Derivation of multilayer non-hydrostatic models

M. Zijlema, G.S. Stelling, Further experiences with computing non-hydrostatic free-surface flows involving water waves (Int. J. Numer. Methods Fluids 48(2), 2005)

Y. Bai, K.F. Cheung, Dispersion and nonlinearity of multi-layer non-hydrostatic free-surface flow (J. Fluid Mech. 726, 2013)

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### **Euler equations**

#### Model

$$\begin{cases} \partial_x u + \partial_z w = 0\\ \partial_t u + \partial_x (u^2 + p) + \partial_z (uw) = 0\\ \partial_t w + \partial_x (uw) + \partial_z (p + w^2) = -g \end{cases}$$

set in the domain  $\Omega(t) = \left\{ (x,z) \in \mathbb{R}^2 \mid z_b(x) \leq z \leq \eta(t,x) \right\}$ 

#### **Boundary conditions**

$$\partial_t \eta(t, x) + u(t, x, \eta(t, x)) \partial_x \eta(t, x) - w(t, x, \eta(t, x)) = 0$$
$$p(t, x, \eta(t, x)) = p^{atm}(t, x)$$
$$u(t, x, z_b(x)) z'_b(x) - w(t, x, z_b(x)) = 0$$

together with well-prepared initial conditions

**Pressure fields** 
$$p(t, x, z) = p^{atm}(t, x) + g(\eta(t, x) - z) + q(t, x, z)$$

### **Euler equations**

#### Model

$$\begin{cases} \partial_{x} u + \partial_{z} w = 0\\ \partial_{t} u + \partial_{x} (u^{2} + p) + \partial_{z} (uw) = 0\\ \partial_{t} w + \partial_{x} (uw) + \partial_{z} (p + w^{2}) = -g \end{cases}$$

set in the domain  $\Omega(t) = \left\{ (x,z) \in \mathbb{R}^2 \mid z_b(x) \leq z \leq \eta(t,x) \right\}$ 

#### **Boundary conditions**

$$\partial_t \eta(t, x) + u(t, x, \eta(t, x)) \partial_x \eta(t, x) - w(t, x, \eta(t, x)) = 0$$
$$p(t, x, \eta(t, x)) = p^{atm}(t, x)$$
$$u(t, x, z_b(x)) z'_b(x) - w(t, x, z_b(x)) = 0$$

together with well-prepared initial conditions

Pressure fields 
$$p(t, x, z) = p^{atm}(t, x) + g(\eta(t, x) - z) + \overline{q(t, x, z)}$$

### **Euler equations**

Model

$$\begin{cases} \partial_{x} u + \partial_{z} w = 0\\ \partial_{t} u + \partial_{x} (u^{2} + q) + \partial_{z} (uw) = -\partial_{x} (g\eta + p^{atm})\\ \partial_{t} w + \partial_{x} (uw) + \partial_{z} (q + w^{2}) = 0 \end{cases}$$

set in the domain  $\Omega(t) = \left\{ (x,z) \in \mathbb{R}^2 \mid z_b(x) \leq z \leq \eta(t,x) \right\}$ 

#### **Boundary conditions**

$$\partial_t \eta(t, x) + u(t, x, \eta(t, x)) \partial_x \eta(t, x) - w(t, x, \eta(t, x)) = 0$$
$$q(t, x, \eta(t, x)) = 0$$
$$u(t, x, z_b(x)) z'_b(x) - w(t, x, z_b(x)) = 0$$

together with well-prepared initial conditions

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### **General procedure**

#### Toy model

$$\partial_t \mathscr{R} + \partial_x (u \mathscr{R} + \mathscr{P}) + \partial_z (w \mathscr{R} + \mathscr{Q}) = \mathscr{S}$$
(1)

where  $\mathscr{R}$ ,  $\mathscr{P}$ ,  $\mathscr{Q}$  and  $\mathscr{S}$  take values in  $\mathbb{R}^{p}$ 

 $\begin{aligned} & \text{Semi-discrete formulation} & \text{for } z_b(x) \leq z_-(t,x) \leq z_+(t,x) \leq \eta(t,x) \\ & \partial_t \big( (z_+ - z_-) \langle \mathscr{R} \rangle \big) + \partial_x \big( (z_+ - z_-) [\langle u \mathscr{R} \rangle + \langle \mathscr{P} \rangle] \big) + \mathscr{F}_+ - \mathscr{F}_- = (z_+ - z_-) \langle \mathscr{S} \rangle \end{aligned}$ 

where

$$\langle \mathscr{S} \rangle (t,x) = \frac{1}{z_{+}(t,x) - z_{-}(t,x)} \int_{z_{-}(t,x)}^{z_{+}(t,x)} \mathscr{S}(t,x,z) \, \mathrm{d}z$$
$$\mathscr{F}_{\pm} = \Upsilon_{\pm} \mathscr{R} \big( t, z_{\pm}(t,x)_{\mp} \big) - \mathscr{P} \big( t, z_{\pm}(t,x)_{\mp} \big) \partial_{x} z_{\pm} + \mathscr{Q} \big( t, z_{\pm}(t,x)_{\mp} \big)$$
$$\Upsilon_{\pm} = w \big( t, z_{\pm}(t,x)_{\mp} \big) - \partial_{t} z_{\pm} - u \big( t, z_{\pm}(t,x)_{\mp} \big) \partial_{x} z_{\pm}$$

# Applications

Application of the previous procedure depending on the assumptions on the vertical profile of the unknowns.

#### Shallow water models

$$∼$$
  $z_{-}(t,x) = z_{b}(x)$ ,  $z_{+}(t,x) = η(t,x)$ 

- ▷  $\mathscr{R} \in \{1, u, w, zw, ...\}, \mathscr{P}, \mathscr{Q} \in \{0, q, zq, ...\}$
- Resulting models: Depth-averaged Euler, Serre Green-Naghdi, ...

#### **General models**

**Resulting models:**  $LDNH_k(L)$ ,  $LIN-NH_k(L)$ 

# Mathematical structure

#### **Resulting models**

$$\begin{cases} \partial_t h + \partial_x (h\overline{u}) = 0, \\ \partial_t (h\mathbf{X}) + \partial_x (hu\mathbf{X}) + \nabla_* \mathbf{Q} + \mathbf{F} = \mathbf{S}, \\ \nabla_* \cdot \mathbf{X} = 0. \end{cases}$$
$$\mathbf{X} = \begin{pmatrix} u \\ w \\ \sigma \end{pmatrix}, \begin{pmatrix} u_\alpha \\ w_\alpha \\ \sigma_\alpha \end{pmatrix}, \begin{pmatrix} u_\alpha \\ \Lambda_\alpha \\ w_\alpha \\ \varphi_\alpha \\ \psi_\alpha \end{pmatrix}, \dots \text{ and } \mathbf{Q} = \begin{pmatrix} q \\ q_b \end{pmatrix}, \begin{pmatrix} q_\alpha \\ q_\alpha \\ q_{\alpha-1/2} \end{pmatrix}, \begin{pmatrix} q_\alpha \\ a_{\alpha-1/2} \\ \pi_\alpha \end{pmatrix}, \dots$$

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# Mathematical structure

#### **Resulting models**

$$\begin{cases} \partial_t h + \partial_x (h\overline{u}) = 0, \\ \partial_t (h\boldsymbol{X}) + \partial_x (hu\boldsymbol{X}) + \nabla_* \boldsymbol{Q} + \boldsymbol{F} = \boldsymbol{S}, \\ \nabla_* \cdot \boldsymbol{X} = 0. \end{cases}$$

$$\nabla_* \boldsymbol{Q} = \begin{pmatrix} \partial_x (hq) + \frac{\alpha^2}{2} q \partial_x z_b \\ -\alpha q \end{pmatrix}, \begin{pmatrix} \partial_x (hq) + q_b \partial_x z_b \\ -q_b \\ -2\sqrt{3} \left(q - \frac{q_b}{2}\right) \end{pmatrix}, \dots$$
  
and  $\nabla_* \cdot \boldsymbol{X} = \alpha w - \frac{\alpha^2}{2} u \partial_x z_b + h \partial_x u, \begin{pmatrix} 2\sqrt{3}\sigma + h \partial_x u \\ w - u \partial_x z_b - \sqrt{3}\sigma \end{pmatrix}, \dots$ 

# Mathematical structure

#### **Resulting models**

$$egin{aligned} &\partial_t h + \partial_x (h \overline{u}) = 0, \ &\partial_t (h m{X}) + \partial_x (h u m{X}) + 
abla_* m{Q} + m{F} = m{S}, \ &
abla_* \cdot m{X} = 0. \end{aligned}$$

#### Key point

$$\boldsymbol{X}\cdot 
abla_* \boldsymbol{Q} = \partial_x \#_* - \boldsymbol{Q}\cdot (
abla_*\cdot \boldsymbol{X})$$

#### Energy

$$\partial_t \left( h \frac{|\boldsymbol{X}|^2}{2} + \#_S \right) + \partial_x \left( h u \frac{|\boldsymbol{X}|^2}{2} + \#_* + \#'_S + \#_F \right) \le 0$$

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# Mathematical structure

#### **Resulting models**

$$\begin{cases} \partial_t h + \partial_x (h\overline{u}) = 0, \\ \partial_t (h\boldsymbol{X}) + \partial_x (hu\boldsymbol{X}) + \nabla_* \boldsymbol{Q} + \boldsymbol{F} = \boldsymbol{S}, \\ \nabla_* \cdot \boldsymbol{X} = 0. \end{cases}$$

#### Key point

$$\boldsymbol{X}\cdot 
abla_* \boldsymbol{Q} = \partial_x \#_* - \boldsymbol{Q}\cdot (
abla_*\cdot \boldsymbol{X})$$

**Projection method** 

$$-\nabla_*\cdot\left(\frac{1}{h}\nabla_*\boldsymbol{Q}\right)=\ldots$$

Well-posedness thanks to the Lax-Milgram theorem



# Serre – Green-Naghdi equations

$$\begin{cases} \partial_t h + \partial_x (hu) = 0, \\ \partial_t (hu) + \partial_x \left( hu^2 + g \frac{h^2}{2} \right) + gh \partial_x z_b + \partial_x (hq) + q_b \partial_x z_b = 0, \\ \partial_t (hw) + \partial_x (Huw) - q_b = 0, \\ \partial_t (h\sigma) + \partial_x (h\sigma u) - 2\sqrt{3} \left[ q - \frac{q_b}{2} \right] = 0, \\ w - u \partial_x z_b + \frac{h}{2} \partial_x u = 0, \\ \sigma + \frac{h \partial_x u}{2\sqrt{3}} = 0. \end{cases}$$

# Serre – Green-Naghdi equations

The system also reads

$$\begin{cases} \partial_t h + \partial_x (hu) = 0, \\ (\mathcal{I}_d + \mathcal{T}[h, z_b])(\partial_t u + u \partial_x u) + g \partial_x (h + z_b) + \mathcal{Q}[h, z_b] u = -\partial_x p^{atm}, \end{cases}$$

where

$$\begin{split} \mathcal{T}[h, z_b] v &\stackrel{\text{def}}{=} \mathcal{R}_1[h, z_b](\partial_x v) + \mathcal{R}_2[h, z_b](v \partial_x z_b), \\ \mathcal{Q}[h, z_b] v &\stackrel{\text{def}}{=} -2\mathcal{R}_1[h, z_b] \left( (\partial_x v)^2 \right) + \mathcal{R}_2[h, z_b](v^2 \partial_{xx}^2 z_b), \\ \mathcal{R}_1[h, z_b] w &\stackrel{\text{def}}{=} -\frac{1}{3h} \partial_x (h^3 w) - \frac{h}{2} w \partial_x z_b, \\ \mathcal{R}_2[h, z_b] w &\stackrel{\text{def}}{=} \frac{1}{2h} \partial_x (h^2 w) + w \partial_x z_b. \end{split}$$

A splitting approach for the fully nonlinear and weakly dispersive Green-Naghdi model, P. Bonneton, F. Chazel, D. Lannes, F. Marche and M. Tissier. **J. Comput. Phys.**, 230(4), 2011.

## Serre – Green-Naghdi equations

The system also reads

$$\begin{cases} \partial_t h + \partial_x (hu) = 0, \\ \partial_t (hu) + \partial_x \left( hu^2 + g \frac{h^2}{2} + \frac{h^2 \ddot{h}}{3} + \frac{h^2 \dot{u}}{2} \partial_x z_b + \frac{h^2 u^2}{2} \partial_{xx}^2 z_b \right) \\ + h \left( g + \frac{\ddot{h}}{2} + \dot{u} \partial_x z_b + u^2 \partial_{xx}^2 z_b \right) \partial_x z_b = -h \partial_x p^{atm}, \end{cases}$$

where  $\dot{\xi} \stackrel{\text{\tiny def}}{=} \partial_t \xi + u \partial_x \xi$ .

A rapid numerical method for solving Serre–Green-Naghdi equations describing long free surface gravity waves, N. Favrie and S. Gavrilyuk. Nonlinearity, 30(7), 2017.

# Serre – Green-Naghdi equations

$$\begin{cases} \partial_t h + \partial_x (hu) = 0, \\ \partial_t (hu) + \partial_x \left( hu^2 + g \frac{h^2}{2} \right) + gh \partial_x z_b + \partial_x (hq) + q_b \partial_x z_b = 0, \\ 12 \frac{q}{h} - h \partial_x \left( \frac{\partial_x (hq)}{h} \right) - 6 \frac{q_b}{h} - h \partial_x \left( \frac{q_b}{h} \partial_x z_b \right) = \mathfrak{f}(h, u), \\ (4 + (\partial_x z_b)^2) \frac{q_b}{h} - 6 \frac{q}{h} + \partial_x z_b \frac{\partial_x (hq)}{h} = \mathfrak{f}_b(h, u). \end{cases}$$

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# Numerical strategy

Natural splitting strategy:

$$\begin{cases} \partial_t h + \partial_x (hu) = 0, \\ \partial_t (hu) + \partial_x \left( hu^2 + g \frac{h^2}{2} \right) + gh \partial_x z_b + \partial_x (hq) + q_b \partial_x z_b = 0, \\ \partial_t (hw) + \partial_x (huw) - q_b = 0, \\ \partial_t (h\sigma) + \partial_x (h\sigma u) - 2\sqrt{3} \left[ q - \frac{q_b}{2} \right] = 0, \\ w - u \partial_x z_b + \frac{h}{2} \partial_x u = 0, \\ \sigma + \frac{h \partial_x u}{2\sqrt{3}} = 0. \end{cases}$$

# Numerical strategy

Natural splitting strategy: hyperbolic solver

$$\begin{cases} \partial_t h + \partial_x (hu) = 0, \\ \partial_t (hu) + \partial_x \left( hu^2 + g \frac{h^2}{2} \right) + gh \partial_x z_b + \partial_x (hq) + q_b \partial_x z_b = 0, \\ \partial_t (hw) + \partial_x (huw) - q_b = 0, \\ \partial_t (h\sigma) + \partial_x (h\sigma u) - 2\sqrt{3} \left[ q - \frac{q_b}{2} \right] = 0, \\ w - u \partial_x z_b + \frac{h}{2} \partial_x u = 0, \\ \sigma + \frac{h \partial_x u}{2\sqrt{3}} = 0. \end{cases}$$

# Numerical strategy

Natural splitting strategy: non-hydrostatic correction

$$\begin{cases} \partial_t h + \partial_x (hu) = 0, \\ \partial_t (hu) + \partial_x \left( hu^2 + g \frac{h^2}{2} \right) + gh \partial_x z_b + \partial_x (hq) + q_b \partial_x z_b = 0, \\ \partial_t (hw) + \partial_x (huw) - q_b = 0, \\ \partial_t (h\sigma) + \partial_x (h\sigma u) - 2\sqrt{3} \left[ q - \frac{q_b}{2} \right] = 0, \\ w - u \partial_x z_b + \frac{h}{2} \partial_x u = 0, \\ \sigma + \frac{h \partial_x u}{2\sqrt{3}} = 0. \end{cases}$$

# Discretisation a uniform Cartesian grid

#### Mixed problem

$$\left(\begin{array}{c|c} \overline{\mathcal{H}}/\Delta t & \mathcal{B} \\ \hline \mathcal{B}^{\mathsf{T}} & \overline{\overline{\mathbf{0}}} \end{array}\right) \left(\begin{array}{c} \mathbf{X} \\ \hline \mathbf{Q} \end{array}\right) = \left(\begin{array}{c} \overline{\mathcal{H}}\mathbf{X}^*/\Delta t - \widehat{\mathbf{0}} \\ \hline \widetilde{\mathbf{0}} \end{array}\right).$$

**Pressure problem** 

$$\underbrace{\mathcal{B}^{\mathsf{T}}\overline{\mathcal{H}}^{-1}\mathcal{B}}_{:=\mathcal{C}}\boldsymbol{Q} = \frac{\mathcal{B}^{\mathsf{T}}\boldsymbol{X}^{*} - \widetilde{\boldsymbol{0}}}{\Delta t} - \mathcal{B}^{\mathsf{T}}\overline{\mathcal{H}}^{-1}\widehat{\boldsymbol{0}}.$$

### **Emphasis of non-hydrostatic effects**



M.-W. Dingemans, Wave propagation over uneven bottoms (Adv. Ser. Ocean Eng., 1997)

# **Emphasis of non-hydrostatic effects**



# Comparisons



# Comparisons



# Comparisons



## Fully discrete scheme

#### Mixed problem

$$\left( \begin{array}{c|c} \overline{\mathcal{H}}/(L\Delta t) & \overline{\mathcal{B}} + \overline{\mathcal{R}} \\ \hline \hline (\overline{\mathcal{B}} + \overline{\mathcal{R}})^{T} & \overline{\overline{\mathbf{0}}} \end{array} \right) \left( \begin{array}{c} \overline{\mathbf{X}} \\ \hline \overline{\mathbf{Q}} \end{array} \right) = \left( \begin{array}{c} \overline{\mathcal{H}}\overline{\mathbf{X}}^{*}/(L\Delta t) - \widehat{\mathbf{0}} \\ \hline \hline \widetilde{\mathbf{0}} \end{array} \right)$$

#### **Pressure problem**

$$\underbrace{\left(\overline{\mathcal{B}}+\overline{\mathcal{R}}\right)^{T}\overline{\mathcal{H}}^{-1}\left(\overline{\mathcal{B}}+\overline{\mathcal{R}}\right)}_{:=\overline{\mathcal{C}}}\overline{\boldsymbol{Q}} = \frac{1}{L\Delta t}\left[\left(\overline{\mathcal{B}}+\overline{\mathcal{R}}\right)^{T}\overline{\boldsymbol{X}}^{*}-\widetilde{\boldsymbol{0}}\right] - \left(\overline{\mathcal{B}}+\overline{\mathcal{R}}\right)^{T}\overline{\mathcal{H}}^{-1}\widehat{\boldsymbol{0}}.$$

 $\overline{C}$  is blockwise tridiagonal, symmetric positive-definite.



### **Iterative resolution**

*x*-direction For each layer  $\alpha$ :

$$C_{11}\mathbf{q}_{\alpha,\circ}^{p+1} = \frac{1}{L\Delta t} \left( B_{11}^T \mathbf{U}_{\alpha}^* - 2\sqrt{3}\mathbf{\Sigma}_{\alpha}^* \right) - C_{12}^{\alpha-1/2} \mathbf{q}_{\alpha-1/2,\circ}^p;$$

*z*-direction For each node *x<sub>i</sub>*:

$$\mathcal{S}^{(i)}\mathbf{q}_{\circ-1/2,i}^{p+1}=D_i\mathbf{q}_{\circ,i}^{p+1}$$

where  $\mathcal{S}^{(i)}$  is tridiagonal, symmetric positive-definite.





	$LDNH_0$	$LDNH_2$	$LIN-NH_0$	$LIN-NH_1$	$LIN-NH_2$
$u_{\alpha}$	$\mathbb{P}_0$	$\mathbb{P}_0$	$\mathbb{P}_1$	$\mathbb{P}_1$	$\mathbb{P}_1$
Wα	$\mathbb{P}_0$	$\mathbb{P}_1$	$\mathbb{P}_0$	$\mathbb{P}_1$	$\mathbb{P}_2$
$\pmb{q}_{lpha}$	$\mathbb{P}_1$	$\mathbb{P}_2$	$\mathbb{P}_1$	$\mathbb{P}_2$	$\mathbb{P}_3$

### **Dispersion relations**

Let us linearise around the so-called lake-at-rest steady state  $(H_0, 0, 0, 0)$ .

#### Proposition

There exists a plane wave solution  $(\hat{H}, \hat{u}_{\alpha}, \hat{w}_{\alpha}, \hat{q}_{\alpha}) e^{i(kx-\omega t)}$  to the linearised LDNH system provided the following dispersion relation holds

$$\mu_L^2 = \frac{\omega^2}{k^2 g H_0} = \frac{\mathcal{P}_L(kH_0)}{\mathcal{Q}_L(kH_0)}$$

where  $\mathcal{P}_L$  and  $\mathcal{Q}_L$  are resp. polynomials of degree 2(L-1) and 2L. Moreover, we can show that  $c_L^2$  goes to  $\frac{\tanh(kH_0)}{kH_0}$  when  $L \to +\infty$ .

# Phase velocity



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### Conclusion

- Derivation of multilayer non-hydrostatic models as semi-discretisations of the Euler equations
- Analysis of physical properties (energy, dispersive effects)
- Numerical strategies and assessments
- E. Fernández-Nieto, M. Parisot, Y. Penel & J. Sainte-Marie, A hierarchy of dispersive layer-averaged approximations of Euler equations for free surface flows (Commun. Math. Sci., 16(05), 1169–1202, 2018).
- C. Escalante-Sánchez, E.D. Fernández-Nieto, T. Morales de Luna, Y. Penel, and J. Sainte-Marie, *Numerical simulations of a dispersive model approximating free-surface Euler equations* (J. Sci. Comput., 89(55), 2021).
- C. Escalante-Sánchez, E.D. Fernández-Nieto, J. Garres-Díaz, T. Morales de Luna, and Y. Penel, Non-hydrostatic layer-averaged Euler system with layerwise linear horizontal velocity (soumis).

# Thank you for your attention

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