

Couplage des équations de St-Venant 1D-2D et assimilation variationnelle. Application aux plaines d'inondations

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Plan

 Partie 1. De l'assimilation variationnelle de données appliquée à une plaine d'inondation

En collaboration avec C. Puech (Cemagref Montpellier) et X. Lai (Niglas, Nanjing, Ac. Sc. Chine)

o Partie 2. Un algorithme de couplage 1D-2D avec assimilation simultanée

En collaboration avec J. Marin (Ing. Inria Grenoble) et I. Gejadze (Univ. Strathclyde)

o Pour terminer, quelques expérimentations num. en cours



En collaboration avec F. Couderc (IR Cnrs), R. Madec (IR Anr Amac) et JP Vila (Insa) de l'IMT

Part 1. Mosel river (at border France-Germany). Flow configuration

Upstream



Flat plain (slope 0.05%) Length: 28 km Narrow valley at downstream

Propagation velocity of the flood peak: 2 km/h Peak discharge: 1450 m3/s

Downstream

Image analysis



Step 1: Extracting waters: a fuzzy mapping...

Step 2: Transforming 2D in 3D by merging image and DTM
Step 3: Localization of informative points for local h values (ie. no trees, no urban, no steep slopes)
Step 4: "hydraulic coherence" imposed (min-max elevation following the steepest descent)



Final Result: elevation h at "image blocks" with uncertainty estimates (+/- 15 cm in average)





Variational Data Assimilation (4D-var) / Optimal control **Adjoint method**



Forward model: 2D S.W.E. inviscid, in var. (h, qx, qy).

Cost function. The control variable k = Manning coef. or inflow discharge + I.C.



Local sensitivity analysis:

One (1) run of the forward + adjoint models gives the gradient value $\nabla j(k)$ hence a local sensitivity information

Calibration:



 $\min j(k) \rightarrow optimal control loop$



Our software DassFlow (see webpage)

- o Forward models: SWEs. Also: transport, sedimentation (FV), Stokes ALE non-newtonian(FE)
- o FV schemes: explicit HLLC or implicit Van Leer.
- o Adjoint code: automatic differenciation (Tapenade software, Inria)
- o From libraries: minimization (BFGS, Inria), linear algebra (Mumps, U. Toulouse)
- o MPI Fortran codes



Mosel river flood-plain flow: calibration of Manning-Strickler coefficients using 10 land-use (with main channel = constant Manning coef.)



Preliminary sensitivity analysis runs:

- 1) improve the understanding of the flow
- 2) lead to a more reliable definition of Manning-areas

Part 2. Coupling 1D-2D SWE and simultaneous assimilation

Basic idea

o Given a « global » flow model, <u>superpose</u> locally a « zoom » model on it, while keeping the existing geometry and mesh of the global model.

Local zoom model: richer physics, finest grids.

o In a variational data assimilation context,

take advantage of the optimal control process and data in order to:

- Couple both models (i.e. quantify the information)
- Assimilate local data represented by the zoom into the global model
- \rightarrow The local zoom model can be viewed as a mapping operator.

Flood plain

Global model = 1D-net river branche(s). 1D SWE (St-Venant). Local model = flood plain. 2D SWE (St-Venant).

Global model: 1D SWE with its 2D coupling source term

Classical 1D St-Venant equations

S: wet cross-section in main channel ; Q: discharge

$$egin{aligned} &rac{\partial S}{\partial t}+rac{\partial Q}{\partial ilde{x}}=\Psi_1\ &rac{\partial Q}{\partial t}+rac{\partial Q}{\partial ilde{x}}\left(rac{Q^2}{S}
ight)+gSrac{\partial (H+Z_b)}{\partial ilde{x}}=\Psi_2 \end{aligned}$$

If over-flowing and/or lateral filling, derivation from 3D Navier-Stokes eqns gives:

If the canal width variations are small, if u is nearly constant over the cross section, if (u, v) do not depend on z on lateral boundaries, $\int_{A} y$

$$\begin{split} \Psi_1 &= -(q_{n_1} + q_{n_2}) \; ; \quad \Psi_2 = -(q_{n_1} u_{t_1} + q_{n_2} u_{t_2}) \\ q_{n_k} &= \sum_{l=1}^2 [\int_{z_b}^{z_b+h} u_l \, dz]_{b_k} \; .n_k^l \quad : \text{normal discharges at lateral bdry k} \quad \text{bdry k} \quad \mathbf{x} \\ \Psi_1 &= -(q_{n_1} + q_{n_2}) ; \quad \Psi_2 = -(q_{n_1} u_{t_1} + q_{n_2} u_{t_2}) \\ \Psi_1 &= -(q_{n_1} + q_{n_2}) ; \quad \Psi_2 = -(q_{n_1} u_{t_1} + q_{n_2} u_{t_2}) \\ \Psi_1 &= -(q_{n_1} + q_{n_2}) ; \quad \Psi_2 = -(q_{n_1} u_{t_1} + q_{n_2} u_{t_2}) \\ \Psi_1 &= -(q_{n_1} + q_{n_2}) ; \quad \Psi_2 = -(q_{n_1} u_{t_1} + q_{n_2} u_{t_2}) \\ \Psi_1 &= -(q_{n_1} + q_{n_2}) ; \quad \Psi_2 = -(q_{n_1} u_{t_1} + q_{n_2} u_{t_2}) \\ \Psi_1 &= -(q_{n_1} + q_{n_2}) ; \quad \Psi_2 = -(q_{n_1} u_{t_1} + q_{n_2} u_{t_2}) \\ \Psi_1 &= -(q_{n_1} + q_{n_2}) ; \quad \Psi_2 = -(q_{n_1} u_{t_1} + q_{n_2} u_{t_2}) \\ \Psi_1 &= -(q_{n_1} + q_{n_2}) ; \quad \Psi_2 = -(q_{n_1} u_{t_1} + q_{n_2} u_{t_2}) \\ \Psi_1 &= -(q_{n_1} + q_{n_2}) ; \quad \Psi_2 = -(q_{n_1} u_{t_1} + q_{n_2} u_{t_2}) \\ \Psi_1 &= -(q_{n_1} + q_{n_2}) ; \quad \Psi_2 = -(q_{n_1} u_{t_1} + q_{n_2} u_{t_2}) \\ \Psi_1 &= -(q_{n_1} + q_{n_2}) ; \quad \Psi_2 = -(q_{n_1} u_{t_1} + q_{n_2} u_{t_2}) \\ \Psi_1 &= -(q_{n_1} + q_{n_2} u_{t_2}) \\ \Psi_1 &= -(q_{n_1} + q_{n_2} u_{t_2}) \\ \Psi_2 &= -(q_{n_1} u_{t_1} + q_{n_2} u_{t_2}) \\ \Psi_1 &= -(q_{n_1} + q_{n_2} u_{t_2} u_{t_2}) \\ \Psi_1 &= -(q_{n_1} + q_{n_2} u_{t_2} u_{t_2} u_{t_2}) \\ \Psi_1 &= -(q_{n_1} + q_{n_2} u_{t_2} u_{t$$

 u_{tk} : tangent component of the z-mean value of u at lateral bdry k

Local model: 2D SWE (non viscous) Ω_{2} wet-dry front h : water elevation ; g : 2D discharge $\begin{cases} \partial_t h + \operatorname{div}(\mathbf{q}) = 0 \\ \partial_t \mathbf{q} + \operatorname{div}\left(\frac{1}{h}\mathbf{q}\otimes\mathbf{q}\right) + \frac{1}{2}g\nabla h^2 + gh\nabla \mathbf{z_b} + g\frac{\mathbf{q}^2 \|\mathbf{q}\|_2}{h^{7/3}}\mathbf{q} = 0 \\ + \text{Initial Condition} + \text{Boundary Conditions.} \end{cases}$ matching 1D source term incoming characteristics matching Γ_{2} ng characteristics Γ Г 1D source terr X wet-dry front

Conservative form of 2D SWE with topography and friction source terms:

$$\partial_t U + \partial_x F_1(U) + \partial_y F_2(U) = (S_g + S_f)(U)$$

$2D \rightarrow 1D$ information transfer

Open-boundaries → continuity of incoming characteristics at interfaces:

$$W_k^{1D}(t) = \int_{\Gamma_k} w_k(t) \, ds \quad k = 1, 2 \text{ interfaces}$$

where the 2D characteristics are: (linearized 2D SWE, no topo, no friction)

$$w_1 = \mathbf{u} \cdot \mathbf{n} + \sqrt{\frac{g}{h_0}}h, w_2 = \mathbf{u} \cdot \tau \text{ and } w_3 = \mathbf{u} \cdot \mathbf{n} - \sqrt{\frac{g}{h_0}}h,$$

associated to eigenvalues: $\lambda_1 = \mathbf{u}_0 \cdot \mathbf{n} + c$, $\lambda_2 = \mathbf{u}_0 \cdot \tau$, $\lambda_3 = \mathbf{u}_0 \cdot \mathbf{n} - c$:

Algorithm of coupling: two approaches compared

We seek to **superpose** the 2D model (local zoom) over the 1D global model: 2D SWE with fine grids over 1D SWE with coarse grids

1) Schwarz type algorithms

With a **Domain Decomposition** (D.D.) approach:

for SWE 1D-2D-1D see eg. [Miglio-Perroto-Saleri'05]

With a **Superposition** approach:

for SWE 1D-2D-1D, see the following num. tests, [Gejadze-Monnier'07] [Fernandez-Marin-Monnier]'10

2) A minimization / optimal control approach

→ the present Joint Assimilation Coupling (JAC) algorithm(s)

we assume to be in a context of variational data assimilation, we take advantage of the existing optimal control process and data...

Principle of JAC algo. A «relaxed» coupled problem (one way coupled model) is controlled: Control of the quantities (characteristics) at interfaces, Minimization of Delta(quantities) at interfaces.

o Some references related to the subject

- Virtual-control method: optimal control of conditions at interfaces/link with D.D. See [Lions-Pironneau]'98 & '99, [Lions'00]

Heterogeneous coupling by virtual control, see [Gervasio-Lions-Quarteroni'01]etc

- Augmented lagrangian approach: see e.g. [LeTallec-Sassi]'96

- Nested multi-d river models with a-posteriori selection criteria

see [Amara-Capatina-Trujillo]'04 + Petrau PhD'09

Our coupling algorithm: Joint Assimilation-Coupling (JAC)

Principle:

1) One-way coupling term is relaxed (incoming charac. at interfaces),

- It is added into the cost function (extra term)
- 2) Data are used to quantify the coupling information

→Augmented cost function:

$$j_{total}(k) = j_{assim}(k) + j_{coupling}(k)$$

Refs

[Marin, Monnier] '09

[Gejadze, Monnier] '07

with

$$j_{coupling}(k) = \sum_{interfaces} \int_0^T [W_l^{1D} - \int_{interf} w_l ds]^2 dt$$
 $l = \#$ incoming charac.

➔ If the term vanishes after minimization process then weak continuity of incoming characteristics at interfaces is obtained

The « relaxed » JAC algorithm

Principle:

We control the one way coupled model 2D \rightarrow 1D

Features:

Multi-objectives optimization:

→Need to balance « by hand » observation terms, regul. terms & coupling terms

 Convergence looks to be quite robust (academic test case)

Augmented cost function:

 $= \alpha_{1D} j_{1D}(k) + \alpha_{2D} j_{2D}(k) + \alpha_{coupl} j_{coupl}(k)$ $j_{tot}(k)$

An other version: the « sequential » JAC algorithm

A comparison JAC vs Schwarz algorithm global in time

Fig. 4. Reference flow (surface elevation h) for different times.

A comparison with Schwarz algorithm, global in time

Refs. [Gejadze, Monnier] '07 [Fernandez-Marin-Monnier]'10

Plot: h and u, Schwarz algo., 3 iterations (vs JAC algo., down)

Fig. 7. WFR method, inconsistent discretization, using defect correction (13)

Remarks

This remains a superposition of the 2D model
→ no « model decomposition » required

- Accuracy: similar to those obtained with JAC algorithm (using synthetic data)
- Obviously, Schwarz algorithm is much less time-consuming (no adjoint model, no minimization process) but **no calibration is done** (e.g. the 1D inflow b.c. must be given)

In conclusion

- 4D-var calibration of friction coefficients (Manning-Strickler):
 One image (spatial distributed information) and
 preliminary sensitivity analysis lead to a better understanding of the flow...
- **Superposition 2D-1D SWE:** the integrity of the 1D-global model is preserved, the coupled solution is accurate (=full 2D model if same meshes).
- In a variational data assimilation context, advantages of JAC algorithms
 - Num. experiments show:
 - no significant extra computational-cost compared to 4D-var mono "full-model",
 - accuracy similar to Schwarz approach (direct modeling),
 - quite robust convergence (toy test case...)
 - Weak continuity is natural if non-matching grids
 - The 2D zoom model can map local observations into the global model

Drawbacks of algorithms based on optimal control & adjoint method:

- Adjoint codes are required
- The optimization process is very time-consuming (~ 50-100 times the forward runs)

This is a preliminary study: no numerical analysis done, no real data considered; Nevertheless, both the superposition pcple & JAC algo seem to be interesting.

References

4D-var / Mosel river: [Hostache, Lai, Monnier, Puech] J Hydrology'10 [Lai-Monnier] J. Hydrology'09

DassFlow software: see webpage

JAC algorithm:

[Marin-Monnier] Math. Comput. Simul.'09 [Gejadze-Monnier] CMAME '07 **Coupled FV scheme:** [Fernandez-Marin-Monnier]'10

Expérimentations numériques en cours

Lèze River (Toulouse, France)

Lèze river. Collaboration IMFT - IMT

At Math Inst. of Toulouse (IMT): F. Couderc, R. Madec, J.M., JP. Vila

At Fluid Mech. Inst. of Toulouse (IMFT): D. Dartus, K. Larnier, J. Chorda

ANR AMAC 2010-13 (IMFT, IMT, Schapi, Dreal31, Geode, LMTG)

Université de Toulouse

Cas test front sec, topographie bruitée. Parmi nos questionnements actuels...

Our software DassFlow (see webpage)

- o Forward models: SWEs. Also: transport, sedimentation (FV), Stokes ALE non-newtonian (FEM).
- o FV schemes: explicit HLLC or implicit Van Leer

\rightarrow FV Order 2 and semi-implicit under progress

o Adjoint code: automatic differenciation (Tapenade software, Inria)

o From libraries: minimization (BFGS, Inria), linear algebra (Mumps, U. Toulouse)

o MPI Fortran codes

Local model: 2D SWE (non viscous)
h: water elevation; q: 2D discharge

$$\begin{cases}
\partial_t h + \operatorname{div}(\mathbf{q}) = 0 \\
\partial_t \mathbf{q} + \operatorname{div}\left(\frac{1}{h}\mathbf{q}\otimes\mathbf{q}\right) + \frac{1}{2}g\nabla h^2 + gh\nabla z_b + g\frac{n^2 ||\mathbf{q}||_2}{h^{7/3}}\mathbf{q} = 0 \\
+ 1.C. + B.C.
\end{cases}$$

Conservative form of 2D SWE with topography and friction source term:

$$\partial_t U + \partial_x F_1(U) + \partial_y F_2(U) = (S_g + S_f)(U)$$

where

$$F_1(U) = (q_1, \frac{q_1^2}{2} + \frac{1}{2}gh^2, \frac{q_1q_2}{h})^T \qquad S(U) = \begin{pmatrix} 0 \\ -gh\partial_x z_b - g\frac{n^2 \|\mathbf{q}\|_2}{h^{7/3}} q_x \\ -gh\partial_y z_b - g\frac{n^2 \|\mathbf{q}\|_2}{h^{7/3}} q_y \end{pmatrix}$$
$$F_2(U) = (q_2, \frac{q_1q_2}{h}, \frac{q_2^2}{2} + \frac{1}{2}gh^2)^T \qquad (-gh\partial_y z_b - g\frac{n^2 \|\mathbf{q}\|_2}{h^{7/3}} q_y)$$

Finite volume schemes: 1D conservative schemes

For 2D SWE:

- we use the invariance rotation property: $F(U).\eta = T_n^{-1}F_1(T_nU)$
- we neglect tangential terms,

then **2D SWE = 1D SWE + linear transport** (e.g. pollutent):

$$\partial_t (T_\eta U) + \partial_\eta F_1 (T_\eta U) = (0, gh, 0)^T \partial_\eta z_b$$

We set:
$$V = T_{\eta}U = [h, q_n, q_{\tau}]^T$$
 $F_1(V) = [q_n, \frac{q_n^2}{h} + g\frac{h^2}{2}, q_nq_{\tau}h]^T$

= x-component of the flux

→1D conservative schemes
(1st or 2nd order)

$$\frac{1}{\Delta t}(V_i^{n+1} - V_i^n) + \frac{1}{\Delta x}(F_{i+1/2}^S - F_{i-1/2}^S)^n = (S_{topo})_i^n$$

Where $(S_{topo})_{i}^{n}$ = standard centered approximation

 $|F_{i+1/2}^{S}| = 1D$ numerical flux including correction due to the topography term for **well-balanced properties**

Finite volume schemes: well-balanced properties

Numerical fluxes of the 1D scheme are associated to 1D local Riemann problems with source term:

$$\partial_t V + \partial_n F_1(V) = S_{topo}(h \ \partial_n z_b)$$

with $V(x,0) = V_L$ if $x_{\vec{n}} < 0$; $V(x,0) = V_R$ if $x_{\vec{n}} > 0$.

1D SWE: HLL scheme. See [Chacon et al '04], [Dominguez-Fernandez-Martin'06]

→ Water at rest and steady-state solution are preserved (up to 2nd order in time)

2D SWE: HLLC scheme considers in addition the intermediate wave speed (shear wave) $\lambda_2 = u$

$$[F_S^{hllc}]_3 = [F_S^{hll}]_1 \cdot u^*$$

It is defined from HLL as follows (see [Toro

avec
$$u^* = (V_L)_3$$
 si $S^* \ge 0$ et $u^* = (V_R)_3$ si $S^* < 0$

→ HLLC preserves water at rest + steady-state solutions Ref. [Fernandez-Bresch-Monnier] Note CRAS'08

Definition of the 2D coupling source term

 $\begin{array}{ccc} q_n & (\Psi_1,\Psi_2) \\ & = \text{ component #1 of the numerical flux} \\ u_{tk} & S^* \approx u_n \\ & \text{ is approximated upon the sign of} & (\text{up-winding}) \end{array}$

→ mix of over-flowing – filling flows is possible

Finally, the global scheme (coupled 1D-2D) preserves water at rest	In collaboration with
since the 2D coupling source term vanishes if velocity = 0	E. Fernandez-Nieto (Sevilla)

Fig. A.9. Coupling algorithm based on a Schwarz method.

Fig. A.11. Matching grids case. Comparison of velocity values (u) in the 1D main channel (common area) and after Schwarz algorithm convergence. a) 2D reference solution and values computed by the 1D model and by the local 2D zoom model; b) Differences in percent.

. Comparison of velocity values (u) in the 1D main channel (comwarz algorithm convergence. a) $R_{spac} = 2$. 2D reference solution the 1D model and by the local 2D zoom model; b) Differences in 2D reference solution and values computed by the 1D model and odel; d) Differences in percent.

Fig. A.13. Superposition vs full 2D. a) The full 2D mesh is defined from the 1D mesh in the channel (R = 1). b) Velocity u in the main channel: "full 2D" solution (R = 1, legend"2D coarse-fine") and the 2D coupled solution with $R_{spac} = 10$ (legend "reference"). c) Differences in percent.

Flat topographies, steady-state solution, 2 points of observation

FIG. 6 – Identification of q_{in} , w_3^{in} , and w_3^{out} using the JAC algorithm with 2 observation points. ($\alpha_{1D} = 0$, $\alpha_{2D} = 3$ and $\alpha_{coupling} = 1$)

Numerical results: JAC algorithm

Identification of 1D inflow b.c. while coupling the 1D-2D inconsistants models (Ratio 1D/2D space ~1/10 , time ~1/100)

The 1D & 2D solution match perfectly with the reference solution within the zoom area (and within the main channel if consistent grids) The unknown 1D bc is not precisely retrieved (but it is if consistent grids)

Example 2: assimilation of data available only in the zoom area (time series of elevation h)

(Ratio 1D/2D space ~1/10 , time ~1/100)

The 2D local zoom model allows to calibrate the 1D net-global model using data available into the zoom area only

SAR image analysis

Step 1: Extracting waters, a fuzzy mapping...

Cemagref

Image analysis

Step 4: relevant H values obtained after satisfying "hydraulic constraints"

