

Discrete transparent boundary conditions for the linearized Green - Naghdi system of equations

Maria Kazakova, Pascal Noble

Institut de Mathématiques de Toulouse,
INSA, Toulouse

NumWave, 2017
Montpellier
11 - 13 december, 2017

Overview

- ▶ Linear Green - Naghdi model
- ▶ Boundary condition derivation
 - ▶ Exact continuous boundary conditions
 - ▶ Derivation : System (detailed) & Boussinesq
 - ▶ Stability
 - ▶ Discrete boundary conditions
 - ▶ Derivation : Boussinesq (detailed) & System
 - ▶ Consistency
- ▶ Test cases : outgoing and incoming wave
- ▶ Conclusions & Perspectives

Green - Naghdi equations : Linearization

We consider the classical Green - Naghdi system for the propagation of dispersive waves on shallow water:

$$\begin{cases} h_t + (hu)_x = 0, \\ (hu)_t + (hu^2 + \frac{gh^2}{2} + \frac{1}{3}h^2\ddot{h})_x = 0, \end{cases} \quad x \in \mathbb{R}, t > 0$$

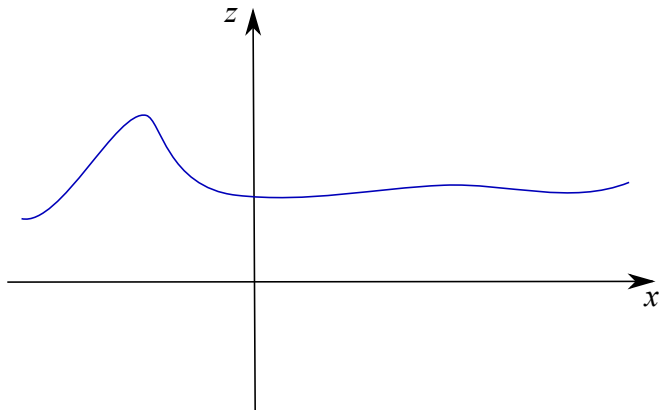
Linearized on the steady state $h = \text{const}$, $u = 0$ nondimensionalized system takes form:

$$\begin{cases} \eta_t + w_x = 0, \\ w_t + \eta_x - \varepsilon w_{txx} = 0, \end{cases} \quad x \in \mathbb{R}, t > 0$$

here ε is a parameter of dispersion. The coupled system describes the evolution of free surface elevation η and average fluid velocity w .

Motivation

- ▶ Restriction of the observation area.



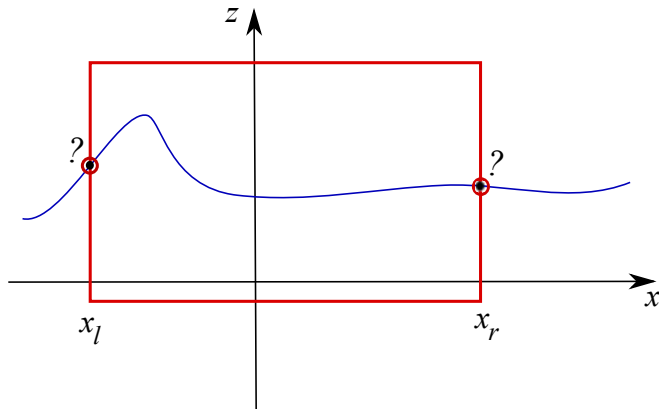
Boundary conditions:

Hyperbolic system - *Riemann invariant*

Dispersive system - ?

Motivation

- ▶ Restriction of the observation area.



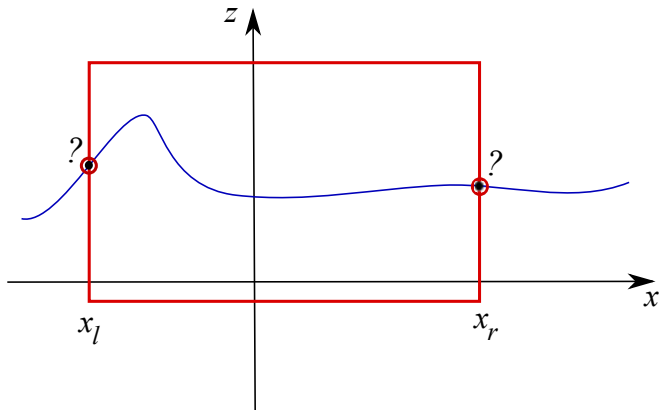
Boundary conditions:

Hyperbolic system - *Riemann invariant*

Dispersive system - ?

Motivation

- Restriction of the observation area.



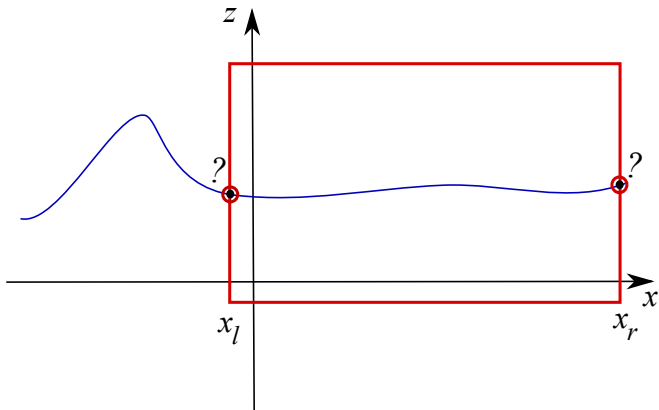
Boundary conditions:

Hyperbolic system - *Riemann invariant*

Dispersive system - *Schrödinger equation, non-reflecting ABC for WE*

Motivation

- Restriction of the observation area.



Domain decomposition for coupling different models

Generation of the waves *Schrödinger equation*

Objective Generation of the waves for the dispersive water waves problem

Numerical implementation

Results

Exact boundary conditions

We consider the initial value problem set on the whole space

$$\begin{aligned}\eta_t + w_x &= 0, & \forall x \in \mathbb{R}, \forall t > 0 \\ w_t + \eta_x - \varepsilon w_{txx} &= 0, & \forall x \in \mathbb{R}, \forall t > 0 \\ \eta(0, x) &= \eta_0(x), & w(0, x) = w_0(x), & \forall x \in \mathbb{R} \\ \lim_{x \rightarrow \pm\infty} w(t, x) &= \lim_{x \rightarrow \pm\infty} \eta(t, x) = 0,\end{aligned}$$

where the initial data η_0, w_0 are compactly supported functions in a finite interval $[x_\ell, x_r]$. The problem set on the complement of $[x_\ell, x_r] \subset \mathbb{R}$:

$$\begin{aligned}\tilde{\eta}_t + \tilde{w}_x &= 0, & \forall x \in \mathbb{R} \setminus [x_\ell, x_r], \forall t > 0 \\ \tilde{w}_t + \tilde{\eta}_x - \varepsilon \tilde{w}_{txx} &= 0, & \forall x \in \mathbb{R} \setminus [x_\ell, x_r], \forall t > 0 \\ \tilde{\eta}(0, x) &= 0, & \tilde{w}(0, x) = 0, & \forall x \in \mathbb{R} \setminus [x_\ell, x_r]\end{aligned}$$

$$\begin{aligned}\tilde{\eta}(t, x_\ell) &= \eta(t, x_\ell), \tilde{w}(t, x_\ell) = w(t, x_\ell), \tilde{\eta}(t, x_r) = \eta(t, x_r), \tilde{w}(t, x_r) = w(t, x_r), \\ \lim_{x \rightarrow \pm\infty} \tilde{w}(t, x) &= \lim_{x \rightarrow \pm\infty} \tilde{\eta}(t, x) = 0.\end{aligned}$$

Exact boundary conditions

Applying the Laplace transform :

$$\begin{aligned} s\mathcal{L}(\tilde{\eta}) + \mathcal{L}(\tilde{w}_x) &= 0, \\ s\mathcal{L}(\tilde{w}) + \mathcal{L}(\tilde{\eta}_x) - \varepsilon s\mathcal{L}(\tilde{w}_{xx}) &= 0. \end{aligned}$$

The solutions of the system have the form

$$\begin{pmatrix} \mathcal{L}(\tilde{w})(s, x) \\ \mathcal{L}(\tilde{\eta})(s, x) \end{pmatrix} = \alpha_+^r V^+ e^{\lambda^+ x} + \alpha_-^r V^- e^{\lambda^- x}, \quad \forall x > x_r,$$

$$\begin{pmatrix} \mathcal{L}(\tilde{w})(s, x) \\ \mathcal{L}(\tilde{\eta})(s, x) \end{pmatrix} = \alpha_+^\ell V^+ e^{\lambda^+ x} + \alpha_-^\ell V^- e^{\lambda^- x}, \quad \forall x < x_\ell$$

where $\alpha_+^{r,\ell}$, $\alpha_-^{r,\ell}$ are constant coefficients, λ^+ , λ^- are given by

$$\lambda^+ = \sqrt[+]{\frac{s^2}{1 + \varepsilon s^2}}, \quad \lambda^- = -\sqrt[+]{\frac{s^2}{1 + \varepsilon s^2}},$$

and V^+ , V^- are the constant vectors:

$$V^+ = (1, -\lambda^+/s)^T, \quad V^- = (1, \lambda^-/s)^T.$$

Exact boundary conditions

Laplace transform inversion

$$2\alpha_+^r = \mathcal{L}(\tilde{w})(s, x_r) - \sqrt[3]{1 + \varepsilon s^2} \mathcal{L}(\tilde{\eta})(s, x_r) = 0,$$

$$2\alpha_-^l = \mathcal{L}(\tilde{w})(s, x_\ell) + \sqrt[3]{1 + \varepsilon s^2} \mathcal{L}(\tilde{\eta})(s, x_\ell) = 0.$$

This leads to the conditions at the boundary points x_ℓ, x_r :

$$\mathcal{L}(w)(s, x_r) = \frac{1 + \varepsilon s^2}{\sqrt[3]{1 + \varepsilon s^2}} \mathcal{L}(\eta)(s, x_r), \quad \mathcal{L}(w)(s, x_\ell) = -\frac{1 + \varepsilon s^2}{\sqrt[3]{1 + \varepsilon s^2}} \mathcal{L}(\eta)(s, x_\ell)$$

The inversion of Laplace transform is explicit:

$$\varepsilon w_{tx}(t, x_r) - \eta(t, x_r) = -\int_0^t \frac{\mathcal{J}_2 + \mathcal{J}_0}{2\sqrt{\varepsilon}} \left(\frac{s}{\sqrt{\varepsilon}} \right) w(t-s, x_r) ds - \sqrt{\varepsilon} w_t(t, x_r),$$

$$\varepsilon w_{tx}(t, x_\ell) - \eta(t, x_\ell) = \int_0^t \frac{\mathcal{J}_2 + \mathcal{J}_0}{2\sqrt{\varepsilon}} \left(\frac{s}{\sqrt{\varepsilon}} \right) w(t-s, x_\ell) ds + \sqrt{\varepsilon} w_t(t, x_\ell),$$

where \mathcal{J}_n is the Bessel function of the first kind:

$$\mathcal{J}_n(t) = \frac{1}{\pi} \int_0^\pi \cos(n\tau - t \sin \tau) d\tau$$

Exact boundary conditions

Stability result

Proposition

The problem

$$\eta_t + w_x = 0, \quad w_t + \eta_x - \varepsilon w_{txx} = 0 \quad \forall x \in]x_\ell, x_r[, \forall t > 0$$
$$\eta(0, x) = \eta_0(x), \quad w(0, x) = w_0(x), \quad \forall x \in]x_\ell, x_r[$$

$$\varepsilon w_{tx}(t, x_r) - \eta(t, x_r) = - \int_0^t \frac{\mathcal{J}_2 + \mathcal{J}_0}{2\sqrt{\varepsilon}} \left(\frac{s}{\sqrt{\varepsilon}} \right) w(t-s, x_r) ds - \sqrt{\varepsilon} w_t(t, x_r),$$
$$\varepsilon w_{tx}(t, x_\ell) - \eta(t, x_\ell) = \int_0^t \frac{\mathcal{J}_2 + \mathcal{J}_0}{2\sqrt{\varepsilon}} \left(\frac{s}{\sqrt{\varepsilon}} \right) w(t-s, x_\ell) ds + \sqrt{\varepsilon} w_t(t, x_\ell),$$

is $L^\infty(\mathbb{R}^+, H^1(\mathbb{R}) \times L^2(\mathbb{R}))$ stable: for all $t > 0$ and for all smooth solution of (0.1), we have

$$\int_{x_\ell}^{x_r} \frac{\eta^2(t, x)}{2} + \frac{w^2(t, x)}{2} + \varepsilon \frac{(w_x(t, x))^2}{2} dx \leq \int_{x_\ell}^{x_r} \frac{\eta_0^2(x)}{2} + \frac{w_0^2(x)}{2} + \varepsilon \frac{(w_{0,x}(x))^2}{2} dx$$

Exact boundary conditions

Stability result

proof The time-derivation of the generalised kinetic energy is

$$\frac{d}{dt} \int_{x_\ell}^{x_r} \frac{\eta^2(t, x)}{2} + \frac{w^2(t, x)}{2} + \varepsilon \frac{(w_x(t, x))^2}{2} dx =$$
$$[w(t, x) (\varepsilon w_{tx}(t, x) - \eta(t, x))]_{x_\ell}^{x_r},$$

Integrating over the time interval $(0, t)$ gives:

$$\int_{x_\ell}^{x_r} \frac{\eta^2(t, x)}{2} + \frac{w^2(t, x)}{2} + \varepsilon \frac{(\partial_x w(t, x))^2}{2} dx -$$
$$\int_{x_\ell}^{x_r} \frac{\eta_0^2(x)}{2} + \frac{w_0^2(x)}{2} + \varepsilon \frac{(\partial_x w_0(x))^2}{2} dx =$$
$$= \int_0^t w(s, x_r) (\varepsilon w_{tx} - \eta)(s, x_r) ds - \int_0^t w(s, x_\ell) (\varepsilon w_{tx} - \eta)(s, x_\ell) dt := J_r - J_\ell$$

Exact boundary conditions

Stability result

proof The time-derivation of the generalised kinetic energy is

$$\frac{d}{dt} \int_{x_\ell}^{x_r} \frac{\eta^2(t, x)}{2} + \frac{w^2(t, x)}{2} + \varepsilon \frac{(w_x(t, x))^2}{2} dx =$$
$$[w(t, x) (\varepsilon w_{tx}(t, x) - \eta(t, x))]_{x_\ell}^{x_r},$$

Integrating over the time interval $(0, t)$ gives:

$$\int_{x_\ell}^{x_r} \frac{\eta^2(t, x)}{2} + \frac{w^2(t, x)}{2} + \varepsilon \frac{(\partial_x w(t, x))^2}{2} dx -$$
$$\int_{x_\ell}^{x_r} \frac{\eta_0^2(x)}{2} + \frac{w_0^2(x)}{2} + \varepsilon \frac{(\partial_x w_0(x))^2}{2} dx =$$
$$= \int_0^t w(s, x_r) (\varepsilon w_{tx} - \eta)(s, x_r) ds - \int_0^t w(s, x_\ell) (\varepsilon w_{tx} - \eta)(s, x_\ell) dt := J_r - J_\ell$$

$$J_r \stackrel{?}{<} 0$$

Exact boundary conditions

Stability result

proof The time-derivation of the generalised kinetic energy is

$$\frac{d}{dt} \int_{x_\ell}^{x_r} \frac{\eta^2(t, x)}{2} + \frac{w^2(t, x)}{2} + \varepsilon \frac{(w_x(t, x))^2}{2} dx =$$
$$[w(t, x) (\varepsilon w_{tx}(t, x) - \eta(t, x))]_{x_\ell}^{x_r},$$

Integrating over the time interval $(0, t)$ gives:

$$\int_{x_\ell}^{x_r} \frac{\eta^2(t, x)}{2} + \frac{w^2(t, x)}{2} + \varepsilon \frac{(\partial_x w(t, x))^2}{2} dx -$$
$$\int_{x_\ell}^{x_r} \frac{\eta_0^2(x)}{2} + \frac{w_0^2(x)}{2} + \varepsilon \frac{(\partial_x w_0(x))^2}{2} dx =$$
$$= \int_0^t w(s, x_r) (\varepsilon w_{tx} - \eta)(s, x_r) ds - \int_0^t w(s, x_\ell) (\varepsilon w_{tx} - \eta)(s, x_\ell) dt := J_r - J_\ell$$

$$J_\ell \stackrel{?}{>} 0$$

Exact boundary conditions

Stability result

$$J_r = - \int_0^t \left(\frac{\mathcal{J}_2 + \mathcal{J}_0}{2\sqrt{\varepsilon}} \left(\frac{\cdot}{\sqrt{\varepsilon}} \right) * w(s, x_r) + \sqrt{\varepsilon} w_t(s, x_r) \right) w(s, x_r) ds$$

Next, we fix $T > 0$ and denote $W(t) = w(t, x_r)1_{[0, T]}(t)$. One has $w'(t) = W'(t) + W(T)\delta_{t=T}$. By substituting into the formula for J_r , one has

$$J_r = - \int_0^\infty \left(\frac{\mathcal{J}_2 + \mathcal{J}_0}{2\sqrt{\varepsilon}} \left(\frac{\cdot}{\sqrt{\varepsilon}} \right) * W(s) + \sqrt{\varepsilon} W'(s) \right) W(s, x_r) ds - \sqrt{\varepsilon} W(T)^2.$$

By applying Plancherel's identity, one finds:

$$J_r = - \frac{1}{2\pi} \Re \int_{\mathbb{R}} \sqrt{1 - \varepsilon\xi^2} |\widehat{W}|^2(\xi) d\xi - \sqrt{\varepsilon} |W(T)|^2 \leq 0.$$



Linearized Boussinesq equation

The system is equivalent to the following equation:

$$(w - \varepsilon w_{xx})_{tt} - w_{xx} = 0, \quad \forall x \in \mathbb{R}, \forall t > 0.$$

Solution decreasing at infinity: this gives us one condition on the left boundary and one on the right one for the function $\mathcal{L}(w)$:

$$\mathcal{L}(w_x)(s, x_r) = -\frac{s}{\sqrt{1 + \varepsilon s^2}} \mathcal{L}(w)(s, x_r), \quad \mathcal{L}(w_x)(s, x_\ell) = \frac{s}{\sqrt{1 + \varepsilon s^2}} \mathcal{L}(w)(s, x_\ell)$$

The inversion of Laplace transform can be found explicitly and finally we get

$$\begin{aligned} w_x(t, x_r) &= \frac{1}{\varepsilon} \int_0^t \mathcal{J}_1\left(\frac{s}{\sqrt{\varepsilon}}\right) w(t-s, x_r) ds - \frac{1}{\sqrt{\varepsilon}} w(t, x_r), \\ w_x(t, x_\ell) &= -\frac{1}{\varepsilon} \int_0^t \mathcal{J}_1\left(\frac{s}{\sqrt{\varepsilon}}\right) w(t-s, x_\ell) ds + \frac{1}{\sqrt{\varepsilon}} w(t, x_\ell), \end{aligned} \tag{1}$$

Stability result

Proposition

Any smooth solution of the problem

$$(w - \varepsilon w_{xx})_{tt} - w_{xx} = 0, \quad \forall x \in [x_\ell, x_r], \forall t > 0$$

$$w(0, x) = w_0(x), \quad w_t(0, x) = v_0(x), \quad \forall x \in]x_\ell, x_r[$$

$$\left(1 + \varepsilon \frac{\partial^2}{\partial t^2}\right) w_x(t, x_r) = - \int_0^t \frac{\mathcal{J}_2 + \mathcal{J}_0}{2\sqrt{\varepsilon}} \left(\frac{t-s}{\sqrt{\varepsilon}}\right) w_t(s, x_r) ds - \sqrt{\varepsilon} w_{tt}(t, x_r),$$

$$\left(1 + \varepsilon \frac{\partial^2}{\partial t^2}\right) w_x(t, x_\ell) = \int_0^t \frac{\mathcal{J}_2 + \mathcal{J}_0}{2\sqrt{\varepsilon}} \left(\frac{t-s}{\sqrt{\varepsilon}}\right) w_t(s, x_\ell) ds + \sqrt{\varepsilon} w_{tt}(t, x_\ell),$$

satisfies for all $t > 0$ the following estimate:

$$\int_{x_\ell}^{x_r} \left(\frac{(w_t)^2}{2} + (w_x)^2 + \varepsilon (w_{tx})^2 \right) (t, x) dx \leq \int_{x_\ell}^{x_r} \left(\frac{v_0^2}{2} + (w_{0,x})^2 + \varepsilon (v_{0,x})^2 \right) dx.$$

Discrete transparent boundary conditions

We write down the centred-Crank Nicholson discretization :

$$\begin{aligned} \frac{\eta_{j+1/2}^{n+1} - \eta_{j+1/2}^n}{\delta t} + \frac{1}{2} \left(\frac{w_{j+1}^{n+1} - w_j^{n+1}}{\delta x} + \frac{w_{j+1}^n - w_j^n}{\delta x} \right) &= 0, \\ \frac{w_j^{n+1} - w_j^n}{\delta t} - \varepsilon \left(\frac{w_{j+1}^{n+1} - 2w_j^{n+1} + w_{j-1}^{n+1}}{\delta x^2} - \frac{w_{j+1}^n - 2w_j^n + w_{j-1}^n}{\delta x^2} \right) \\ + \frac{1}{2} \left(\frac{\eta_{j+1/2}^{n+1} - \eta_{j-1/2}^{n+1}}{2\delta x} + \frac{\eta_{j+1/2}^n - \eta_{j-1/2}^n}{2\delta x} \right) &= 0, \\ 1 \leq j \leq J, n \in \mathbb{N} \end{aligned}$$

where $\delta t > 0$, $\delta x > 0$ the time and space step, respectively,
 $w_j^n \approx w(n\delta t, x_l + j\delta x)$ and number of space cells J is calculated as

$$J = \frac{x_r - x_l}{\delta x}$$



Discrete transparent boundary conditions

We will apply the discrete \mathcal{Z} -transform with respect to time index n , which is defined as follows

$$\hat{u}(z) = \mathcal{Z}\{(u)_n\}(z) = \sum_{n \geq 0} u_n z^{-n}, \quad |z| > R > 0,$$

C. Besse, M. Ehrhardt, I. Lacroix-Violet, *Discrete artificial boundary conditions for the linearised Korteweg-de Vries equation** Num.Meth. for PDE, V. 32, Issue 5, (2016) 1455-1484.

C. Besse, Mesognon B., Noble P., *Discrete Artificial Boundary Condition for the Benjamin- Bona-Mahoney equation**

C. Besse, P. Noble, D. Sanchez, *Discrete transparent boundary conditions for the mixed KDV-BBM equation**.

Discrete transparent boundary conditions

Recurrence relation

$$\hat{\eta}_{j+1/2} = -\frac{1}{s(z)\delta x}(\hat{w}_{j+1} - \hat{w}_j),$$
$$-\frac{\varepsilon s(z)}{\delta x^2}\hat{w}_{j-1} + s(z)\left(1 + \frac{2\varepsilon}{\delta x^2}\right)\hat{w}_j - \frac{\varepsilon s(z)}{\delta x^2}\hat{w}_{j+1} + \frac{\hat{\eta}_{j+1/2} - \hat{\eta}_{j-1/2}}{\delta x} = 0,$$

where,

$$s(z) = \frac{2}{\delta t} \frac{1 - z^{-1}}{1 + z^{-1}}.$$

Note $|z| > 1 \implies \Re(s(z)) > 0$ $\mathcal{Z}(u_{n+1}) = z\mathcal{Z}(u_n)$

$$(1 + \varepsilon s^2(z))\hat{w}_{j-1} - 2\left(1 + s(z)\left(\varepsilon + \frac{\delta x^2}{2}\right)\right)\hat{w}_j + (1 + \varepsilon s^2(z))\hat{w}_{j+1} = 0,$$
$$1 \leq j \leq J, n \in \mathbb{N}$$

Discrete transparent boundary conditions

Recurrence relation, solution

This solution of the linear recurrence written in the form:

$$\hat{w}_j = A_+ r_+(z)^j + A_- r_-(z)^j$$

where r_{\pm} are the roots of characteristic polynomial associated with the recurrence:

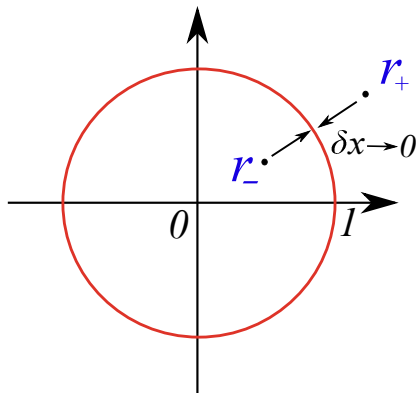
$$P(r) = (1 + \varepsilon s^2(z))r^2 - 2 \left(1 + s^2(z) \left(\varepsilon + \frac{\delta x^2}{2} \right) \right) r + (1 + \varepsilon s^2(z)).$$

The explicit formulae for the roots reads

$$r_{\pm}(z) = 1 + \frac{s^2(z)\delta x^2}{2(1 + \varepsilon s^2(z))} \pm \frac{s(z)\delta x \sqrt{\delta x^2 + 4(1 + \varepsilon s^2(z))}}{2(1 + \varepsilon s^2(z))}.$$

Discrete transparent boundary conditions

Roots separation, asymptotics



Proposition 2 The roots of characteristic polynomial associated with the linear recurrence relation have the following property

$$P(r) = (1 + \varepsilon s^2(z))r^2 - 2 \left(1 + s^2(z) \left(\varepsilon + \frac{\delta x^2}{2} \right) \right) r + (1 + \varepsilon s^2(z)),$$

$$|r_+(z)| > 1, \quad |r_-(z)| < 1.$$

Discrete transparent boundary conditions

Procedure of the boundary condition construction

Remark 1 The further strategy of discrete boundary conditions construction will be based on the fact proved in Proposition 2.

Solutions space decomposition : $E^s(z) \cup E^u(z)$

$E^s(z)$: solutions decrease to 0 with $j \rightarrow \infty$

$E^u(z)$: solutions decrease to 0 with $j \rightarrow -\infty$

Choice of the space step δx in order to separate the roots r_+ , r_- well.
Take into account the relation between δt and ε for the dispersive effects.

$$1 + \varepsilon s^2 = 1 + \frac{4\varepsilon}{\delta t^2} \frac{z - 1}{z + 1}$$

Discrete boundary conditions

Inversion of Z transform

$$\hat{w}_1 = \left(1 + \frac{2\delta x^2(z-1)^2}{\Lambda z^2 - 2\mu z + \Lambda} + \frac{2\delta x(z-1)\sqrt{\Gamma z^2 - 2\nu z + \Gamma}}{\Lambda z^2 - 2\mu z + \Lambda} \right) \hat{w}_0,$$
$$\hat{w}_{J+1} = \left(1 + \frac{2\delta x^2(z-1)^2}{\Lambda z^2 - 2\mu z + \Lambda} - \frac{2\delta x(z-1)\sqrt{\Gamma z^2 - 2\nu z + \Gamma}}{\Lambda z^2 - 2\mu z + \Lambda} \right) \hat{w}_J,$$

here $\Lambda = 4\varepsilon + \delta t^2$, $\mu = 4\varepsilon - \delta t^2$, $\Gamma = \Lambda + \delta x^2$, $\nu = \mu + \delta x^2$.

Discrete boundary conditions

Consistency result

The Crank-Nicolson approximation $O(\delta t^2 + \delta x^2)$.

The derived discrete boundary conditions provide the same order of approximation:

Theorem

Let $w(t, x)$ be a smooth solution, then one has for all compact $K \in \mathcal{C}^+$, all $s \in K$:

$$\hat{w}(e^{s\delta t}, \delta x) - r_+(e^{s\delta t})\hat{w}(e^{s\delta t}, 0) = O(\delta t^2 + \delta x^2)$$

$$\hat{w}(e^{s\delta t}, 1) - r_+(e^{s\delta t})\hat{w}(e^{s\delta t}, Jdx) = O(\delta t^2 + \delta x^2)$$

where $r_{\pm}(z)$ the roots of recurrence relation and \mathcal{Z} -transform of $w(\cdot, x)$ for all $x \in [0, 1]$ defined as

Numerical implementation

Scheme

$$\begin{aligned} -a_+ w_{j+1}^{n+1} + (1+2a_+) w_j^{n+1} - a_+ w_{j-1}^{n+1} &= 2(-a_- w_{j+1}^n + (1+2a_-) w_j^n - a_- w_{j-1}^n) \\ &- (-a_+ w_{j+1}^{n-1} + (1+2a_+) w_j^{n-1} - a_+ w_{j-1}^{n-1}), \quad 1 \leq j \leq J, n \in \mathbb{N}, \end{aligned}$$

where

$$a_- = \frac{\varepsilon - \delta t/4}{\delta x^2}, \quad a_+ = \frac{\varepsilon + \delta t/4}{\delta x^2}.$$

The linear system to solve numerically is:

$$M_{n+1} W^{n+1} = 2M_n W^n - M_{n+1} W^{n-1} + V, n \in \mathbb{N},$$

Collocated grid

The numerical scheme reads as follow:

$$\begin{aligned} \frac{\eta_j^{n+1} - \eta_j^n}{\delta t} + \frac{1}{2} \left(\frac{w_{j+1}^{n+1} - w_{j-1}^{n+1}}{2\delta x} + \frac{w_{j+1}^n - w_{j-1}^n}{2\delta x} \right) &= 0, \\ \frac{w_j^{n+1} - w_j^n}{\delta t} - \varepsilon \left(\frac{w_{j+1}^{n+1} - 2w_j^{n+1} + w_{j-1}^{n+1}}{\delta x^2} - \frac{w_{j+1}^n - 2w_j^n + w_{j-1}^n}{\delta x^2} \right) \\ + \frac{1}{2} \left(\frac{\eta_{j+1}^{n+1} - \eta_{j-1}^{n+1}}{2\delta x} + \frac{\eta_{j+1}^n - \eta_{j-1}^n}{2\delta x} \right) &= 0, \end{aligned}$$

Collocated grid

Left boundary condition:

$$\begin{aligned}(1 + P^u)\hat{w}_1 &= S^u\hat{w}_0 - 2\delta x P^u s(z)\hat{\eta}_0, \\ 2\delta x s(z)\hat{\eta}_1 + S^u\hat{w}_1 &= (1 + P^u)\hat{w}_0.\end{aligned}$$

Right boundary condition:

$$\begin{aligned}(1 + P^s)\hat{w}_{J+1} &= S^s\hat{w}_J - 2\delta x P^s s(z)\hat{\eta}_J, \\ 2\delta x s(z)\hat{\eta}_{J+1} + S^s\hat{w}_{J+1} &= (1 + P^s)\hat{w}_J.\end{aligned}$$

Explicit inversion is not possible!

Numerical implementation

Dispersive effects. Gaussian initial data

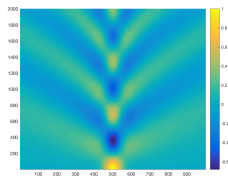


Figure 1: $\varepsilon = 10^{-2}$

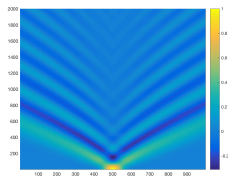


Figure 2: $\varepsilon = 10^{-3}$

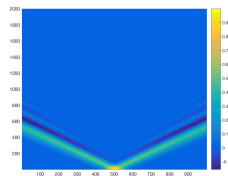


Figure 3: $\varepsilon = 10^{-4}$

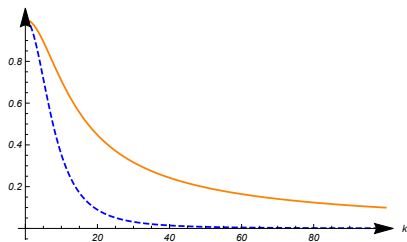
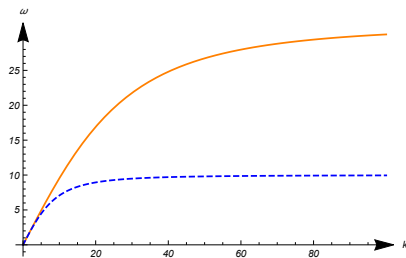
Numerical implementation

Dispersive effects. Wave package

$$\omega^2(k) = \frac{k^2}{1 + \varepsilon k^2},$$

$$v_\varphi(k) = \frac{\omega(k)}{k} = \frac{1}{\sqrt{1 + \varepsilon k^2}}, \quad v_g(k) = \frac{d\omega(k)}{dk} = \frac{1}{(1 + \varepsilon k^2)^{3/2}}.$$

Group velocity is always less than phase velocity (see right Figure ??).



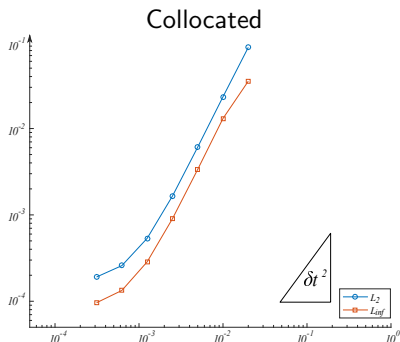
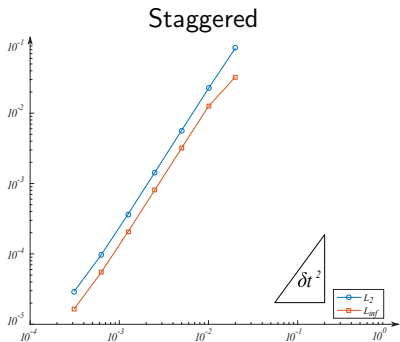
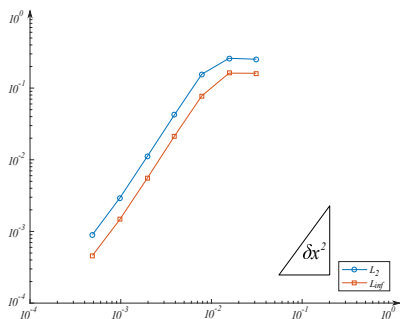
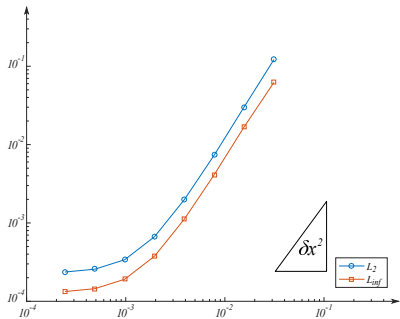
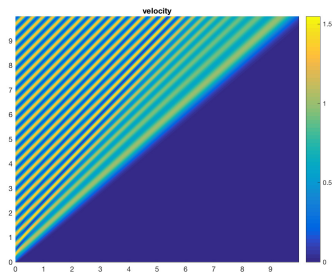


Figure 4: Evolution of the error functions.

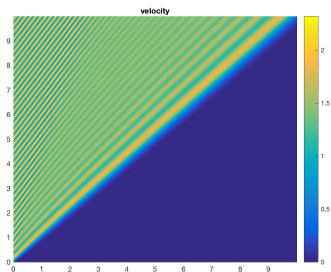
Numerical implementation

Incoming wave

$$w^{in}(x, t) = \beta \cos(kx - \omega(k)t) \text{ with wave number } k = 2\pi p, p \in \mathbb{N}$$



$$p = 4, \varepsilon = 10^{-3}$$



$$p = 8, \varepsilon = 10^{-3}$$

Figure 5: Evolution of incoming wave solution for different wave number.

Conclusions and Perspectives

- ▶ Theoretical results
 - ▶ Exact transparent boundary condition are constructed (energy dissipation is shown)
 - ▶ Discrete conditions are derived
 - ▶ Consistency of the discrete conditions is proofed
- ▶ Numerics
 - ▶ The applicability of the technique is shown numerically as well
 - Outgoing wave
 - Incoming wave

Purpose for the further investigation:

Non-linear cases

2D case

Two-layer models Green-Naghdi type