

# A Numerical Model for Two-Phase Shallow Granular Flows over Variable Topography

Marica Pelanti

Département de Mathématiques et Applications, ENS Paris, France

Joint work with:

François Bouchut (DMA-ENS)

Anne Mangeney (IPGP)

GdR CHANT Workshop on Models and Numerical Methods for Granular Materials, ENPC, November 19-21, 2007

# Two-Phase Granular Flow

## Outline

- I. Objectives and Motivations
- II. Physical and Mathematical Model
  - ★ Eigenvalues analysis
- III. Numerical Solution Method
  - ★ Solver for the homogeneous system
  - ★ Topography source terms, inter-phase drag source terms
  - ★ Numerical experiments
- IV. Summary and Future Work

# Objectives and Motivations

**Goal:** Development of a numerical two-phase shallow flow model for mixtures of solid grains and fluid over variable basal surface.

**Ultimate objective:** Numerical simulation of geophysical flows such as avalanches and debris flows over natural terrain. (Project DMA-ENS & IPGP.)

- Gravitational geophysical flows typically involve both solid granular material and interstitial fluid.
- Inter-phase forces influence flow mechanics: flow deformation, mobility, run-out, deposit.



Source: USGS



## Thin Layer Granular Flow Models – State of the Art in brief

Thin layer (shallow flow) models:  $H/L \ll 1$ . H, L = characteristic flow depth and length.  
Continuum flow equations are scaled and depth-averaged.

- First 1D single-phase dry granular flow model: Savage and Hutter, 1989.  
Extensive work on dry granular flows: 2D models, complex topography.

## Thin Layer Granular Flow Models – State of the Art in brief

Thin layer (shallow flow) models:  $H/L \ll 1$ . H, L = characteristic flow depth and length. Continuum flow equations are scaled and depth-averaged.

- First 1D single-phase dry granular flow model: Savage and Hutter, 1989. Extensive work on dry granular flows: 2D models, complex topography.
- Solid-Fluid Mixture Model (Iverson, 1997; Iverson and Denlinger, 2001) (Similar mixture theory approach: Pudasaini–Wang–Hutter, 2005).

H<sub>p</sub>: 1) constant fluid volume fraction; 2) fluid velocity = solid velocity.

System: mass and momentum equations for the mixture.

No inherent pore fluid motion description  $\Rightarrow$  needs supplementary specification of pore fluid pressure evolution

★ 2D model, treats irregular topography; Numerical simulation of many laboratory experiments and debris-flow-flume tests.

## Thin Layer Granular Flow Models – State of the Art in brief

Thin layer (shallow flow) models:  $H/L \ll 1$ . H, L = characteristic flow depth and length. Continuum flow equations are scaled and depth-averaged.

- First 1D single-phase dry granular flow model: Savage and Hutter, 1989. Extensive work on dry granular flows: 2D models, complex topography.
- Solid-Fluid Mixture Model (Iverson, 1997; Iverson and Denlinger, 2001) (Similar mixture theory approach: Pudasaini–Wang–Hutter, 2005).

H<sub>p</sub>: 1) constant fluid volume fraction; 2) fluid velocity = solid velocity.

System: mass and momentum equations for the mixture.

No inherent pore fluid motion description  $\Rightarrow$  needs supplementary specification of pore fluid pressure evolution

★ 2D model, treats irregular topography; Numerical simulation of many laboratory experiments and debris-flow-flume tests.

- A Two-Phase Model: Pitman and Le, 2005.
    - ★ Retains mass and momentum equations for both solid and fluid phases.
- However: non-conservative mixture momentum eq.; no general topography. Numerical method only for reduced model that ignores fluid inertial terms.

# Two-Phase Shallow Granular Flow

## Physical and Mathematical Model

Pitman–Le approach (2005)

Consider thin layer of a mixture of **solid grains** and **fluid** flowing over a smooth basal surface.

Two-phase flow equations [Anderson and Jackson, 1967]

$$\partial_t(\rho_s \varphi) + \nabla \cdot (\rho_s \varphi \mathcal{V}_s) = 0,$$

$$\rho_s \varphi (\partial_t \mathcal{V}_s + (\mathcal{V}_s \cdot \nabla) \mathcal{V}_s) = \nabla \cdot T_s + \varphi \nabla \cdot T_f + \mathcal{I} + \rho_s \varphi \mathbf{g},$$

$$\partial_t(\rho_f (1 - \varphi)) + \nabla \cdot (\rho_f (1 - \varphi) \mathcal{V}_f) = 0,$$

$$\rho_f (1 - \varphi) (\partial_t \mathcal{V}_f + (\mathcal{V}_f \cdot \nabla) \mathcal{V}_f) = (1 - \varphi) \nabla \cdot T_f - \mathcal{I} + \rho_f (1 - \varphi) \mathbf{g}.$$

$\rho_s, \rho_f$  = solid and fluid specific densities;  $\varphi$  = solid volume fraction;  
 $\mathcal{V}_s, \mathcal{V}_f$  = velocities;  $T_s, T_f$  = stress tensors;  $\mathbf{g}$  = gravity vector;  
 $\mathcal{I}$  = non-buoyancy interaction forces (e.g. drag).

# Two-Phase Shallow Granular Flow Model

## Material Constitutive Behaviour

- Solid and fluid are incompressible: material densities  $\rho_s, \rho_f = \text{constant}$ .
- Fluid is inviscid; only fluid stress is a pressure.
- Solid modeled as Coulomb material (as Savage–Hutter).

Coulomb friction law for solid shear stresses:  $T_s^{xz} = -\text{sgn}(V_s)\nu T_s^{zz}$ ,  
 $\nu \geq 0$ ,  $V_s = \text{solid sliding velocity}$ .

Earth-pressure relation for lateral normal stresses:  $T_s^{xx} = K T_s^{zz}$ . ( $K = 1$ )

## Boundary Conditions

- Free upper surface stress-free, and material surface for both phases.
- Both solid and fluid motion tangent to the basal surface (no-slip condition).

Moreover: Only non-buoyancy interaction force  $\mathcal{I}$  is **drag**:  $\mathcal{I} = \mathcal{D}(\mathcal{V}_f - \mathcal{V}_s)$ .

Under the shallow flow hypothesis  $H/L \ll 1$ :

Scale and depth-average the governing two-phase flow equations.



# Model Equations (1D and hp. small topography slopes)

## Depth-Averaged Solid and Fluid Mass and Momentum Equations

$$\frac{\partial}{\partial t} (\varphi h) + \frac{\partial}{\partial x} (\varphi h v_s) = 0,$$

$$\begin{aligned} \frac{\partial}{\partial t} (\varphi h v_s) + \frac{\partial}{\partial x} \left( \varphi h v_s^2 + g \frac{1-\gamma}{2} \varphi h^2 \right) + \gamma \varphi \frac{g}{2} \frac{\partial h^2}{\partial x} = & -g \varphi h \frac{\partial b}{\partial x} \\ & - \operatorname{sgn}(v_s) \nu^b g (1 - \gamma) \varphi h + \gamma D h (v_f - v_s), \end{aligned}$$

$$\frac{\partial}{\partial t} ((1 - \varphi) h) + \frac{\partial}{\partial x} ((1 - \varphi) h v_f) = 0,$$

$$\begin{aligned} \frac{\partial}{\partial t} ((1 - \varphi) h v_f) + \frac{\partial}{\partial x} ((1 - \varphi) h v_f^2) + (1 - \varphi) \frac{g}{2} \frac{\partial h^2}{\partial x} = & -g (1 - \varphi) h \frac{\partial b}{\partial x} \\ & - D h (v_f - v_s). \end{aligned}$$

$h$  = flow depth;  $\varphi$  = depth-averaged solid volume fraction;  $v_s, v_f$  = averaged solid and fluid velocities;

$\gamma = \frac{\rho_f}{\rho_s} < 1$ ,  $\rho_s, \rho_f$  = material specific densities (constant);  $b(x)$  = bottom topography;

$g$  = gravity constant;  $\nu^b = \tan \delta^{\text{bed}}$ ,  $\delta^{\text{bed}}$  = basal friction angle;  $D$  = average drag function ( $= \bar{D}/\rho_f$ ).

## Presented model vs. original Pitman–Le model

Presented model: variant of the original Pitman–Le model.

Different averaging approximation of fluid motion equation

⇒ Different **fluid momentum balance**:

$$\text{Pitman–Le: } \frac{\partial}{\partial t} (h v_f) + \frac{\partial}{\partial x} (h v_f^2) + \frac{g}{2} \frac{\partial h^2}{\partial x} = 0.$$

$$\text{Here: } \frac{\partial}{\partial t} ((1 - \varphi) h v_f) + \frac{\partial}{\partial x} ((1 - \varphi) h v_f^2) + (1 - \varphi) \frac{g}{2} \frac{\partial h^2}{\partial x} = 0.$$

Difference:

$$\tau \equiv h v_f (\partial_t (1 - \varphi) + v_f \partial_x (1 - \varphi)) = (1 - \varphi) v_f \partial_x (\varphi h (v_s - v_f)).$$

⇒ Different **mixture momentum balance**.

Here: **conservative equation** for the momentum of the mixture

$$\frac{\partial}{\partial t} ((\varphi v_s + \gamma(1 - \varphi) v_f) h) + \frac{\partial}{\partial x} \left( (\varphi v_s^2 + \gamma(1 - \varphi) v_f^2) h + \frac{g}{2} (\varphi + \gamma(1 - \varphi)) h^2 \right) = 0.$$

Consistent with conservative mixture momentum equation of two-phase flow system before averaging and expected physical behaviour.

## Two-Phase Shallow Granular Flow Equations. Formulation $(h_s, h_s v_s, h_f, h_f v_f)$ .

Set  $h_s = \varphi h$ ,  $h_f = (1 - \varphi) h$ ,  $\varphi =$  solid volume fraction.

(Here no friction.)

$$\frac{\partial h_s}{\partial t} + \frac{\partial}{\partial x} (h_s v_s) = 0,$$

$$\frac{\partial}{\partial t} (h_s v_s) + \frac{\partial}{\partial x} \left( h_s v_s^2 + \frac{g}{2} h_s^2 + g \frac{1-\gamma}{2} h_s h_f \right) + \gamma g h_s \frac{\partial h_f}{\partial x} = -g h_s \frac{\partial b}{\partial x} + \gamma F^D,$$

$$\frac{\partial h_f}{\partial t} + \frac{\partial}{\partial x} (h_f v_f) = 0,$$

$$\frac{\partial}{\partial t} (h_f v_f) + \frac{\partial}{\partial x} \left( h_f v_f^2 + \frac{g}{2} h_f^2 \right) + g h_f \frac{\partial h_s}{\partial x} = -g h_f \frac{\partial b}{\partial x} - F^D.$$

Drag force  $F^D = D(h_s + h_f)(v_f - v_s)$ ;  $\gamma = \rho_f / \rho_s$ .

**Note:** Similar to [two-layer shallow flow](#) model, except additional cross term

$\frac{\partial}{\partial x} \left( g \frac{1-\gamma}{2} h_s h_f \right)$  in the solid momentum balance.

# Eigenvalues Analysis

Consider  $\partial_t q + A(q)\partial_x q = 0$ ,  $q \in \mathbb{R}^4$ ,  $A \in \mathbb{R}^{4 \times 4}$ .

**In general:** eigenvalues  $\lambda_k$ ,  $k = 1, \dots, 4$ , cannot be expressed explicitly.

Define:  $a = \sqrt{gh}$  and  $\beta = \sqrt{\frac{1}{2}(1 - \varphi)(1 - \gamma)} < 1$ .

If  $v_f = v_s \equiv v$  then  $A$  has real distinct eigenvalues ( $\varphi \neq 1$ )

$$\lambda_{1,4} = v \mp a \quad \text{and} \quad \lambda_{2,3} = v \mp a\beta.$$

We can show that:

There are always **two real external eigenvalues**  $\lambda_{1,4}$ , and, moreover

$$\min(v_f, v_s) - a \leq \lambda_1 < \Re(\lambda_2) \leq \Re(\lambda_3) < \lambda_4 \leq \max(v_f, v_s) + a.$$

Furthermore:

- If  $|v_s - v_f| < 2a\beta$  or  $|v_s - v_f| > 2a$  then all the eigenvalues are real and distinct ( $\varphi \neq 1$ )  $\Rightarrow$  the system is strictly hyperbolic.
- If  $2a\beta < |v_s - v_f| < 2a$  then the internal eigenvalues may be complex.

**Hyperbolicity at least when the velocity difference  $|v_s - v_f|$  is sufficiently small.**

# Eigenvectors

## Right Eigenvectors

$q = (h_s, h_s v_s, h_f, h_f v_f)^\top$ . Assume  $h_s, h_f \neq 0$ . For  $k = 1, \dots, 4$ :

$$r_k = \begin{pmatrix} 1 \\ \lambda_k \\ \xi_k \\ \xi_k \lambda_k \end{pmatrix}, \quad \xi_k = \frac{(\lambda_k - v_s)^2 - g \left( h_s + \frac{1-\gamma}{2} h_f \right)}{g \frac{1+\gamma}{2} h_s} = \frac{gh_f}{(\lambda_k - v_f)^2 - gh_f}.$$

Note: Can show that 1st and 4th fields are genuinely nonlinear:  $\nabla \lambda_k \cdot r_k \neq 0, \forall q$ .

## Left Eigenvectors, $L = R^{-1}$

$$l_k = \frac{n_k}{P'(\lambda_k)}, \quad n_k = (\vartheta_{s,k}(\lambda_k - 2v_s), \vartheta_{s,k}, \vartheta_f(\lambda_k - 2v_f), \vartheta_f),$$

$P(\lambda) =$  characteristic polynomial,

$$\vartheta_{s,k} = (\lambda_k - v_f)^2 - gh_f = g \frac{h_f}{\xi_k} \quad \text{and} \quad \vartheta_f = g \frac{1+\gamma}{2} h_s.$$

# Numerical Solution

- Assume  $|v_s - v_f|$  small enough so that the system is strictly hyperbolic.

Class of methods used: **Godunov-type Finite Volume Schemes**

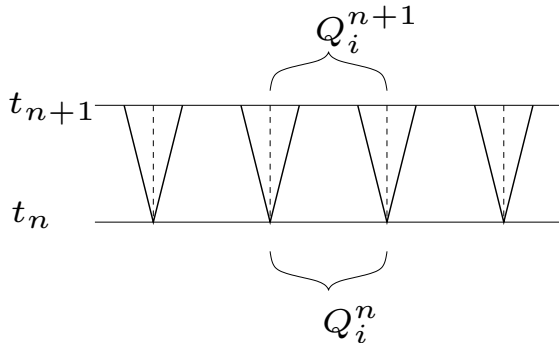
(Schemes based on **Riemann Solvers**)

## Difficulties:

- **Non-conservative system.** Many well-established efficient finite volume schemes: only for conservation laws.  
(New difficulty with respect to dry granular flow models and mixture models.)
- Topography source terms need to be discretized so that the method is **well-balanced = it preserves steady states and captures accurately perturbations.**  
Well-known difficulty for systems with sources.
- **Positivity preservation:** computed values of flow depth and phase volume fractions must be positive.  
Important to handle interfaces between flow fronts and **dry bed zones** ( $h = 0$ ).  
→ still to be addressed. Here we will consider regimes without dry bed areas.

# Godunov-Type Schemes

**Riemann problem:**  $\partial_t q + A(q)\partial_x q = 0$  with I.C.  $q(x, 0) = \begin{cases} q_l & \text{if } x \leq \bar{x}, \\ q_r & \text{if } x > \bar{x}. \end{cases}$



$Q_i^n \rightarrow$  approximate solution on cell  $(x_{i-1/2}, x_{i+1/2})$ .  
Discontinuities at cell interfaces  $\Rightarrow$  Riemann problems.

- 1) At each cell interface  $x_{i+1/2}$  between  $Q_i^n$  and  $Q_{i+1}^n \rightarrow$  solve Riemann problem with data  $Q_i^n$  and  $Q_{i+1}^n$ .
- 2) Use solution of local Riemann problems to update solution  $Q_i^n \rightarrow Q_i^{n+1}$ .

**Riemann Solver:**  $\rightarrow$  Set of waves  $\mathcal{W}^k$  and speeds  $s^k$  representing the (approximate) Riemann solution structure.

- $\Delta q \equiv Q_{i+1} - Q_i = \sum_k \mathcal{W}^k$
- For conservative systems  $\partial_t q + \partial_x \mathcal{F}(q) = 0$ :  $\mathcal{F}(Q_{i+1}) - \mathcal{F}(Q_i) = \sum_k s^k \mathcal{W}^k$

**Wave-Propagation Algorithm:**  $Q_i^{n+1} = Q_i^n - \frac{\Delta t}{\Delta x} (\mathcal{A}^+ \Delta Q_{i-1/2} + \mathcal{A}^- \Delta Q_{i+1/2})$ ,

fluctuations:  $\mathcal{A}^\pm \Delta Q_{i+1/2} = \sum_k (s_{i+1/2}^k)^\pm \mathcal{W}_{i+1/2}^k$ ,  $s^+ = \max(s, 0)$ ,  $s^- = \min(s, 0)$ .

# Numerical Solution

## Homogeneous System $(b(x) = 0, D = 0)$

$$\partial_t q + \partial_x f(q) + w(q, \partial_x q) = 0, \quad q = (h_s, h_s v_s, h_f, h_f v_f)^\top,$$

$$f(q) = \left( h_s v_s, h_s v_s^2 + \frac{g}{2} h_s^2 + g \frac{1-\gamma}{2} h_s h_f, h_f v_f, h_f v_f^2 + \frac{g}{2} h_f^2 \right)^\top,$$

$$w(q, \partial_x q) = (0, \gamma g h_s \partial_x h_f, 0, g h_f \partial_x h_s)^\top.$$

★ Solid and fluid mass equations are conservative.

★ Mixture momentum equation is conservative:  $\partial_t m + \partial_x f_m(q) = 0$ ,

$$m = h_s v_s + \gamma h_f v_f, \quad f_m(q) = f^{(2)}(q) + \gamma f^{(4)}(q) + \gamma g h_s h_f.$$

★ Non-conservative products  $\gamma g h_s \frac{\partial h_f}{\partial x}$ ,  $g h_f \frac{\partial h_s}{\partial x}$  in the momentum balances couple sets of equations of the two phases  $\Rightarrow$  avoid uncoupled schemes that may generate instabilities.

We employ a **Roe-type Riemann Solver**.



## Roe-type Riemann Solver

Consider the quasi-linear form of the system  $\partial_t q + A(q)\partial_x q = 0$ .

At each local cell interface  $x_{i+1/2}$  between solution values  $Q_i$  and  $Q_{i+1}$  solve a Riemann problem for a **linearized system**

$$\partial_t q + \hat{A}(Q_i, Q_{i+1})\partial_x q = 0$$

with initial data  $Q_i$  and  $Q_{i+1}$ .

The **Roe matrix**  $\hat{A}(Q_i, Q_{i+1})$  is defined so as to guarantee **conservation** for the mass of each phase and for the momentum of the mixture:

$$\begin{aligned} f^{(p)}(Q_{i+1}) - f^{(p)}(Q_i) &= \hat{A}^{(p,:)}(Q_{i+1} - Q_i), \quad p = 1, 3, \\ f_m(Q_{i+1}) - f_m(Q_i) &= (\hat{A}^{(2,:)} + \gamma \hat{A}^{(4,:)})(Q_{i+1} - Q_i). \end{aligned}$$

We take  $\hat{A} = A(\hat{h}_s, \hat{h}_f, \hat{v}_s, \hat{v}_f)$ , with the choice

$$\hat{h}_\theta = \frac{h_{\theta,i} + h_{\theta,i+1}}{2} \quad \text{and} \quad \hat{v}_\theta = \frac{\sqrt{h_{\theta,i}} v_{\theta,i} + \sqrt{h_{\theta,i+1}} v_{\theta,i+1}}{\sqrt{h_{\theta,i}} + \sqrt{h_{\theta,i+1}}}, \quad \theta = s, f.$$

Then: waves  $\mathcal{W}^k = \alpha_k \hat{r}_k$ ,  $\Delta q = \sum_{k=1}^4 \alpha_k \hat{r}_k$ , and speeds  $s^k = \hat{\lambda}_k$ ,  $k = 1, \dots, 4$ .

$\{\hat{r}_k, \hat{\lambda}_k\}$  = eigenpairs of  $\hat{A}$ .

# Wave Propagation Algorithms (LeVeque, 1997) – F-Wave Formulation

Basic software: CLAWPACK.

1) Classical Riemann solver:  $\Delta q = \sum_k \mathcal{W}^k$ ; Roe:  $\mathcal{W}^k = \alpha_k \hat{r}_k$ ,  $s^k = \hat{\lambda}_k$

2) F-wave Approach: For a conservative system  $\partial_t q + \partial_x \mathcal{F}(q) = 0$ ,

decompose flux jump  $\Delta \mathcal{F} \equiv \mathcal{F}(Q_{i+1}) - \mathcal{F}(Q_i) = \sum_k \mathcal{Z}^k$ .

Local Riemann solution approximated by f-waves  $\mathcal{Z}^k$  and associated speeds  $s^k$ .

Roe:  $\mathcal{Z}^k = \zeta_k \hat{r}_k$ ,  $s^k = \hat{\lambda}_k$ ,  $\{\hat{r}_k, \hat{\lambda}_k\}$  = eigenpairs of Roe matrix for  $\mathcal{F}'(q)$ .

## Fluctuations

$$\mathcal{A}^- \Delta Q_{i+1/2} = \sum_{k:s^k_{i+1/2} < 0} \mathcal{Z}^k_{i+1/2}, \quad \mathcal{A}^+ \Delta Q_{i+1/2} = \sum_{k:s^k_{i+1/2} > 0} \mathcal{Z}^k_{i+1/2}.$$

## Algorithm

$$Q_i^{n+1} = Q_i^n - \frac{\Delta t}{\Delta x} (\mathcal{A}^+ \Delta Q_{i-1/2} + \mathcal{A}^- \Delta Q_{i+1/2})$$

(2) can be equivalent to (1), but useful framework to include **source terms**.

# Wave Propagation Algorithms (LeVeque, 1997) – F-Wave Formulation

Basic software: CLAWPACK.

1) Classical Riemann solver:  $\Delta q = \sum_k \mathcal{W}^k$ ; Roe:  $\mathcal{W}^k = \alpha_k \hat{r}_k$ ,  $s^k = \hat{\lambda}_k$

2) F-wave Approach: For a conservative system  $\partial_t q + \partial_x \mathcal{F}(q) = 0$ ,

decompose flux jump  $\Delta \mathcal{F} \equiv \mathcal{F}(Q_{i+1}) - \mathcal{F}(Q_i) = \sum_k \mathcal{Z}^k$ .

Local Riemann solution approximated by f-waves  $\mathcal{Z}^k$  and associated speeds  $s^k$ .

Roe:  $\mathcal{Z}^k = \zeta_k \hat{r}_k$ ,  $s^k = \hat{\lambda}_k$ ,  $\{\hat{r}_k, \hat{\lambda}_k\}$  = eigenpairs of Roe matrix for  $\mathcal{F}'(q)$ .

## Fluctuations

$$\mathcal{A}^- \Delta Q_{i+1/2} = \sum_{k: s^k_{i+1/2} < 0} \mathcal{Z}^k_{i+1/2}, \quad \mathcal{A}^+ \Delta Q_{i+1/2} = \sum_{k: s^k_{i+1/2} > 0} \mathcal{Z}^k_{i+1/2}.$$

## Algorithm (high-resolution)

$$Q_i^{n+1} = Q_i^n - \frac{\Delta t}{\Delta x} (\mathcal{A}^+ \Delta Q_{i-1/2} + \mathcal{A}^- \Delta Q_{i+1/2}) - \frac{\Delta t}{\Delta x} (F_{i+1/2}^c - F_{i-1/2}^c)$$

$F_{i+1/2}^c$  = correction fluxes for second order accuracy

(2) can be equivalent to (1), but useful framework to include **source terms**.

## The Roe-Type Solver in the F-Wave Framework

Difficulty: Here non-conservative system  $\partial_t q + \partial_x f(q) + w(q, \partial_x q) = 0$ ,

$$w(q, \partial_x q) = (0, \gamma g h_s \partial_x h_f, 0, g h_f \partial_x h_s)^\top .$$

We lack a flux function  $\mathcal{F}$  to be used for f-wave decomposition.

## The Roe-Type Solver in the F-Wave Framework

**Difficulty:** Here non-conservative system  $\partial_t q + \partial_x f(q) + w(q, \partial_x q) = 0$ ,

$$w(q, \partial_x q) = (0, \gamma g h_s \partial_x h_f, 0, g h_f \partial_x h_s)^\top .$$

We lack a flux function  $\mathcal{F}$  to be used for f-wave decomposition.

Nonetheless can still formulate our Roe-type method into the f-wave framework:  
Take local linearization of  $w(q, \partial_x q)$  consistent with Roe linearization and define **approximate flux difference**

$$\Delta \tilde{\mathcal{F}} = \Delta f + (0, \gamma g \hat{h}_s \Delta h_f, 0, g \hat{h}_f \Delta h_s)^\top .$$

Then decompose

$$\Delta \tilde{\mathcal{F}} = \sum_{k=1}^4 \zeta_k \hat{r}_k ,$$

and set  $\mathcal{Z}^k = \zeta_k \hat{r}_k$ ,  $s^k = \hat{\lambda}_k$ ,  $k = 1, \dots, 4$ .

$\{\hat{r}_k, \hat{\lambda}_k\}$  = eigenpairs of  $\hat{A}$ .

**Note:**  $\Delta \tilde{\mathcal{F}} = \hat{A} \Delta q$  (classical Roe property).

# Topography Source Terms

Consider system with topography terms:

$$\partial_t q + A(q) \partial_x q = \psi^b(q), \quad q = (h_s, h_s v_s, h_f, h_f v_f)^\top,$$

$$\psi^b(q) = - (0, gh_s \partial_x b, 0, gh_f \partial_x b)^\top, \quad b = b(x).$$

Need **well-balancing**: efficient modeling of equilibrium and quasi-equilibrium states  $\rightarrow A(q) \partial_x q \approx \psi^b(q)$ .

**Steady states at rest ( $v_s = v_f = 0$ ):**

$$h_s + h_f + b = \text{const.} \quad \text{and} \quad \frac{h_f}{h_s} = \text{const.}$$

That is

$$h + b = \text{const.} \quad \text{and} \quad \varphi = \text{const.}$$

## Well-Balancing Topography Terms - F-Wave Method

(Bale–LeVeque–Mitran–Rossmanith, 2002)

**Idea:** Concentrate source term at interfaces  $\rightarrow \Psi_{i+1/2}^b$  and incorporate topography contribution  $\Psi_{i+1/2}^b \Delta x$  into the Riemann solution. Now we decompose:

$$\Delta \tilde{\mathcal{F}} - \Psi_{i+1/2}^b \Delta x = \sum_{k=1}^4 \zeta_k \hat{r}_k .$$

Then, same algorithm with f-waves  $\mathcal{Z}^k = \zeta_k \hat{r}_k$  and speeds  $s^k = \hat{\lambda}_k$ .

The interface source term  $\Psi_{i+1/2}^b$  must satisfy the **discrete steady state condition**

$$\Delta \tilde{\mathcal{F}} / \Delta x = \Psi_{i+1/2}^b ,$$

whenever initial data correspond to equilibrium at rest.

We take  $\Psi_{i+1/2}^b \Delta x = -(0, g \hat{h}_s \Delta b, 0, g \hat{h}_f \Delta b)^\top$ ,  $\Delta b = b_{i+1} - b_i$ .

Then, if initially steady state  $\Rightarrow \mathcal{Z}^k \equiv 0 \Rightarrow$  updating formula gives  $Q_i^{n+1} = Q_i^n \Rightarrow$  **equilibrium is maintained**.

If solution close to a steady state, it is the deviation from equilibrium that is decomposed  $\Rightarrow$  perturbations are well modeled.

# Interphase Drag Terms

Consider system with drag source terms:

$$\partial_t q + A(q) \partial_x q = \psi^b(q) + \psi^D(q),$$

$$\psi^D(q) = (0, \gamma F^D, 0, -F^D)^\top, \quad F^D = D(h_s + h_f)(v_f - v_s).$$

Drag function:  $D = \mathcal{D} / \rho_f$ ,  $\mathcal{D} = S_1(\varphi; \sigma) + S_2(\varphi; \sigma) |v_f - v_s|$ .

$\sigma =$  parameters, e.g.  $\rho_s, \rho_f, d_s$  (grain diameter).

Note: At rest  $\psi^D(q) = 0 \Rightarrow$  no influence on balance conditions at rest.

## Fractional Step Method

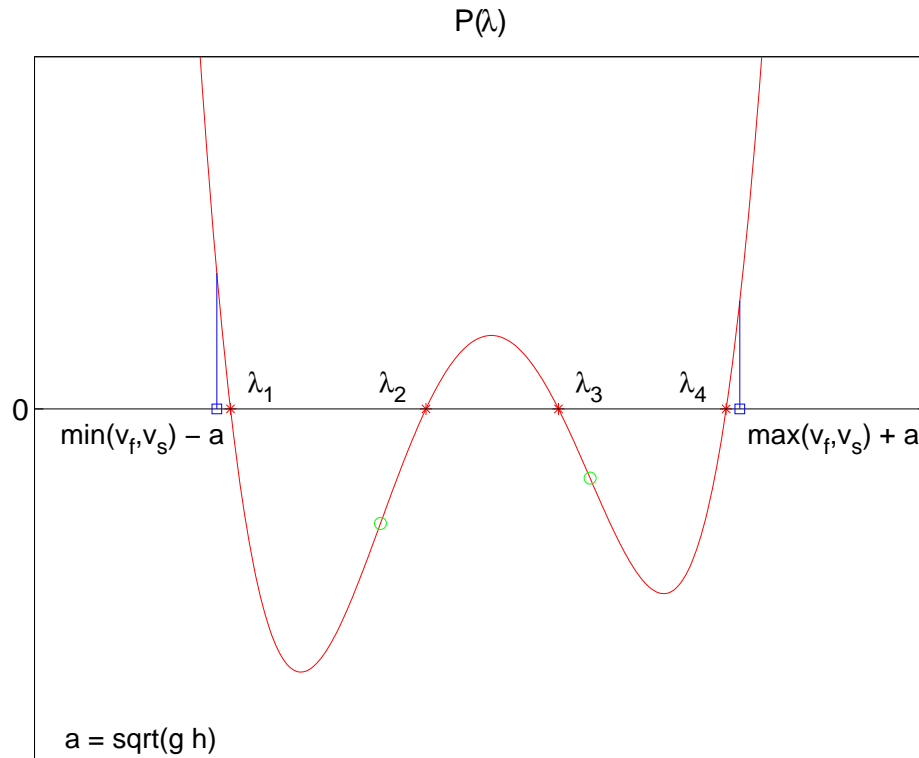
1. Solve over  $\Delta t$  the system  $\partial_t q + A(q) \partial_x q - \psi^b(q) = 0$ , as described.
2. Solve exactly over  $\Delta t$  the system of ODEs  $\partial_t q = \psi^D(q)$ .

→ Efficient modeling of both fast and slow velocity relaxation processes.



## Eigenvalues Computation

Explicit expression of the eigenvalues not available: need numerical computation.



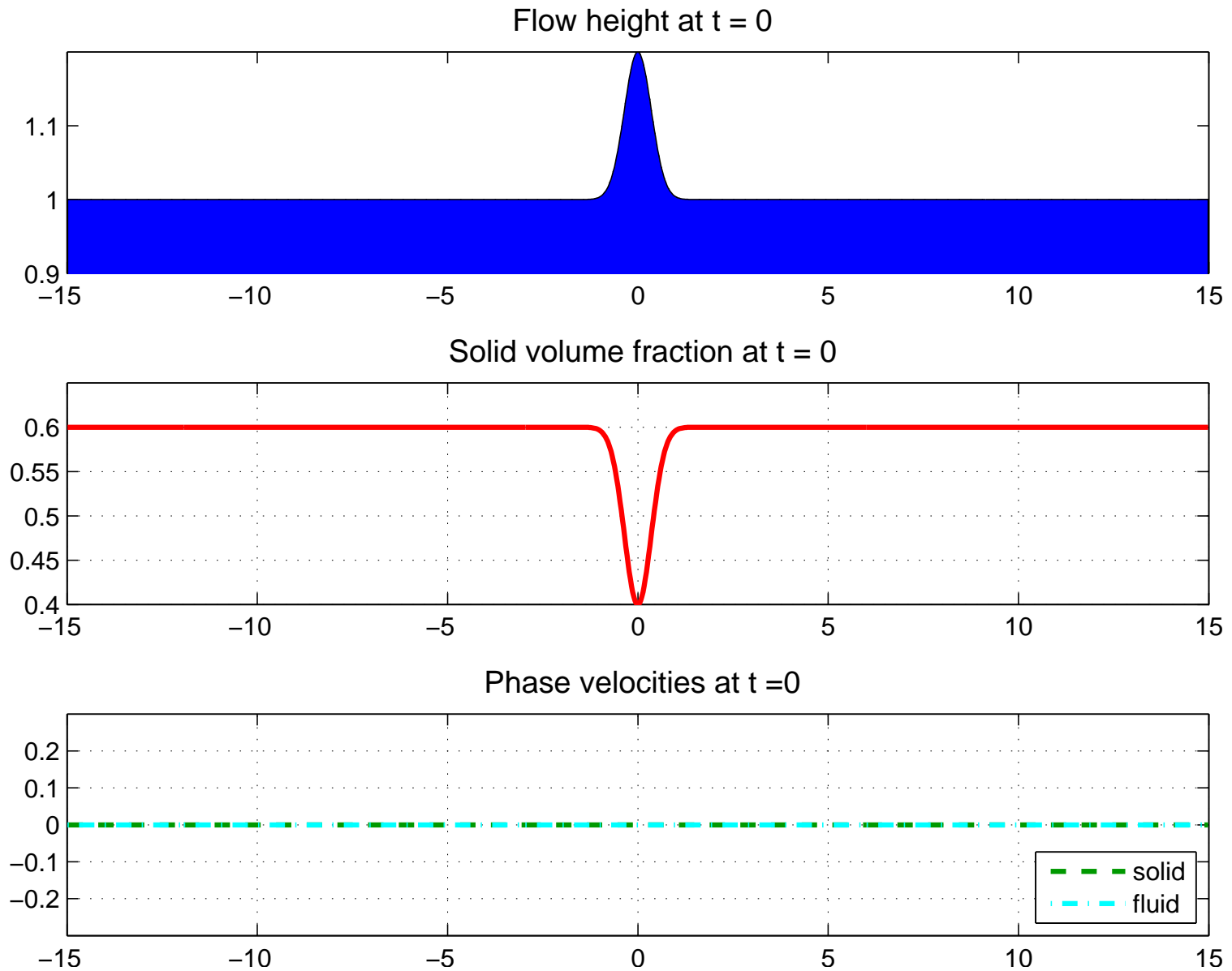
External eigenvalues  $\lambda_{1,4}$  computed through **Newton iteration** with starting guess  $\min(v_f, v_s) - a$  for  $\lambda_1$  and  $\max(v_f, v_s) + a$  for  $\lambda_4$ .

For  $\lambda \in [\min(v_f, v_s) - a, \lambda_1]$  :  
 $P'(\lambda) < 0, P''(\lambda) > 0,$

For  $\lambda \in [\lambda_4, \max(v_f, v_s) + a]$  :  
 $P'(\lambda) > 0, P''(\lambda) > 0.$

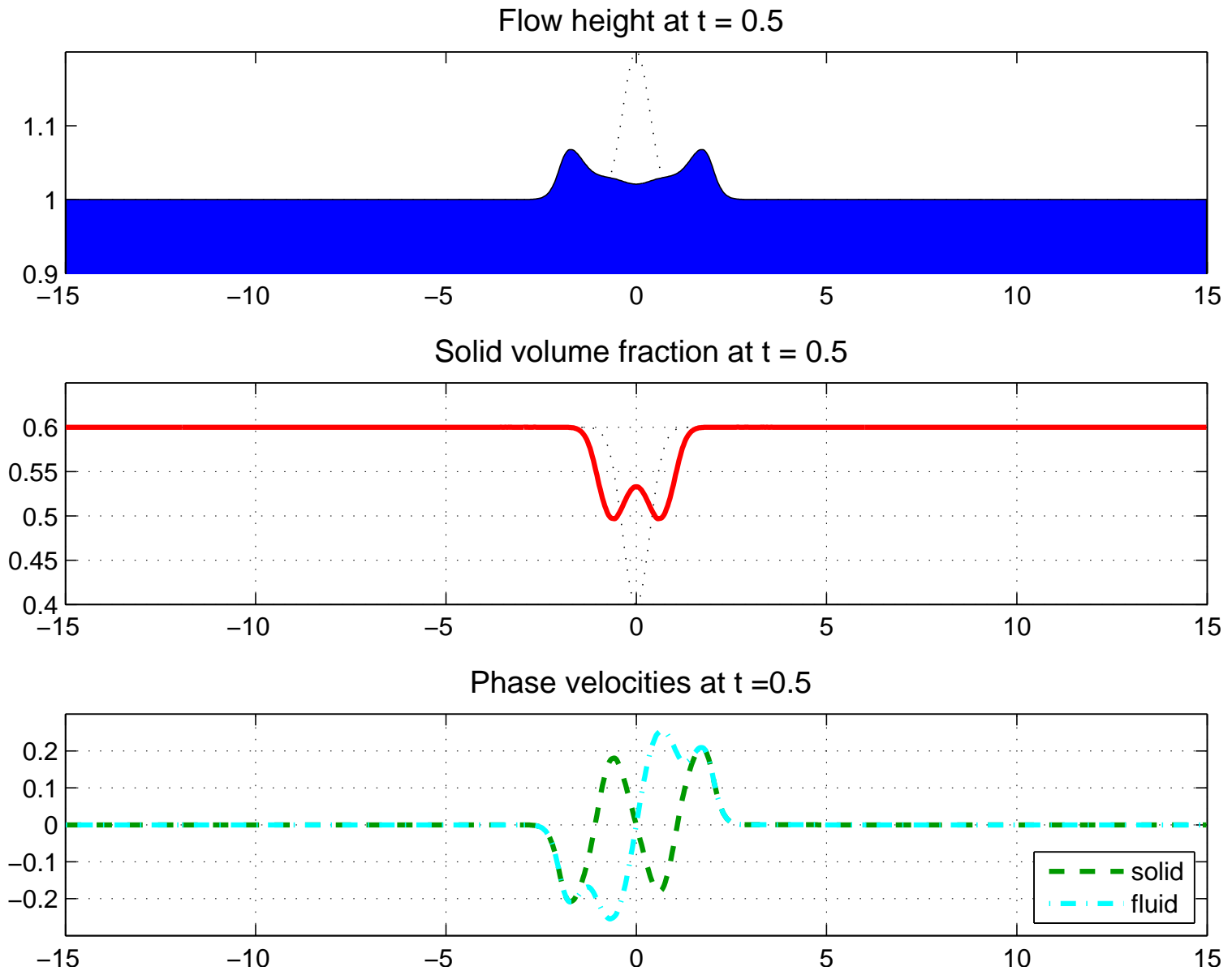
- Known  $\lambda_{1,4}$ : Vieta's formulas to obtain the internal eigenvalues  $\lambda_{2,3}$ .
- Explicit expressions of right eigenvectors  $r_k$  and left eigenvectors  $l_k$  in terms of  $\lambda_k, k = 1, \dots, 4$ .

# Initial flow hump with higher fluid content

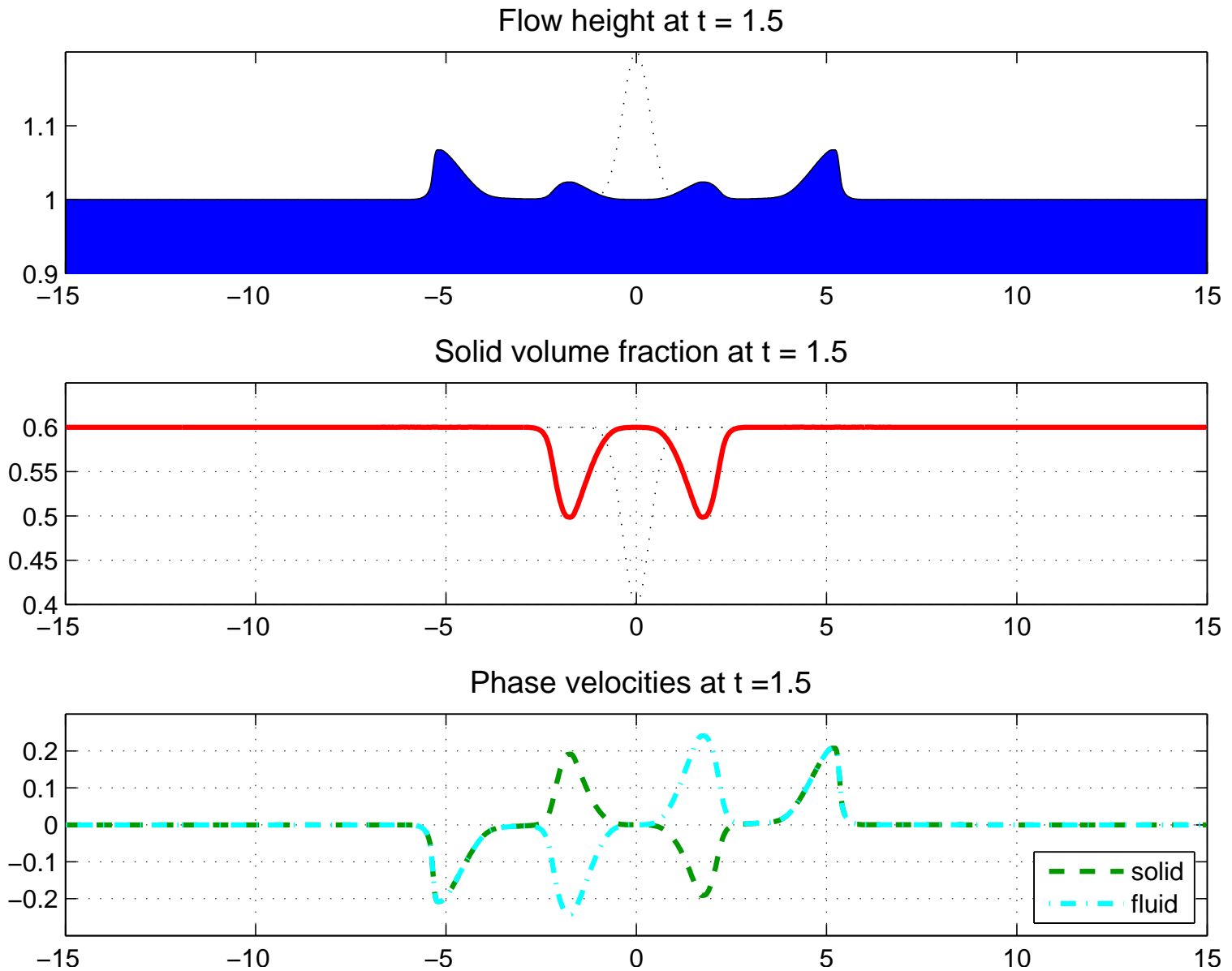


Grid cells = 1000, 2nd order (MC limiter), CFL = 0.9.

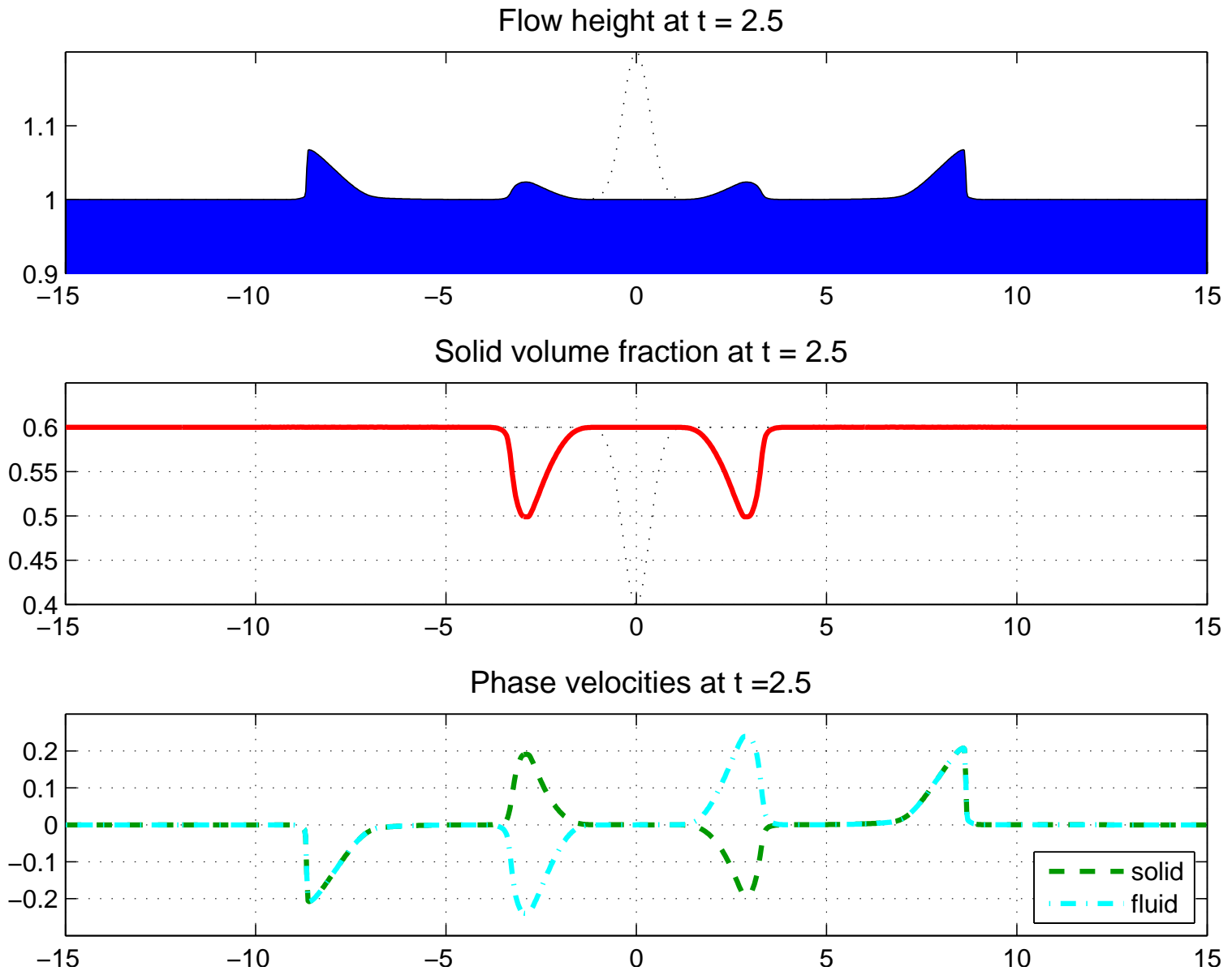
# Initial flow hump with higher fluid content



# Initial flow hump with higher fluid content

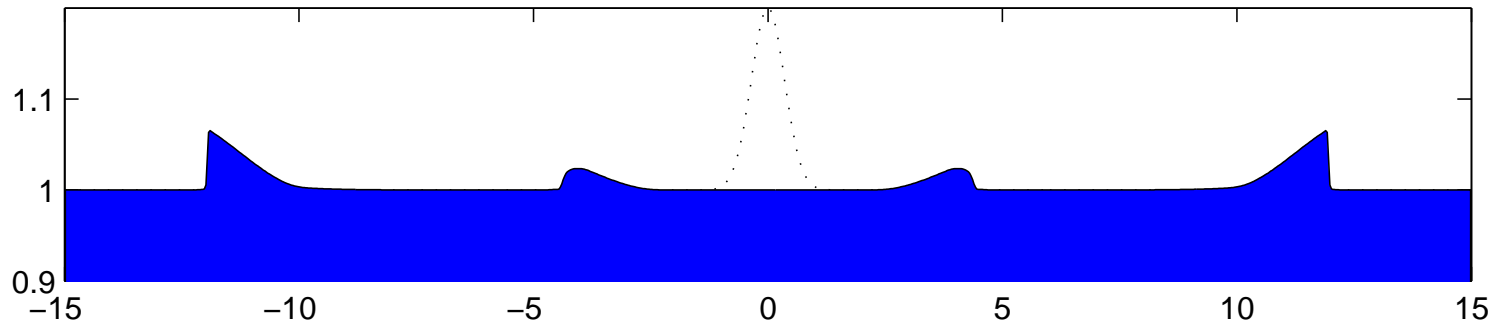


# Initial flow hump with higher fluid content

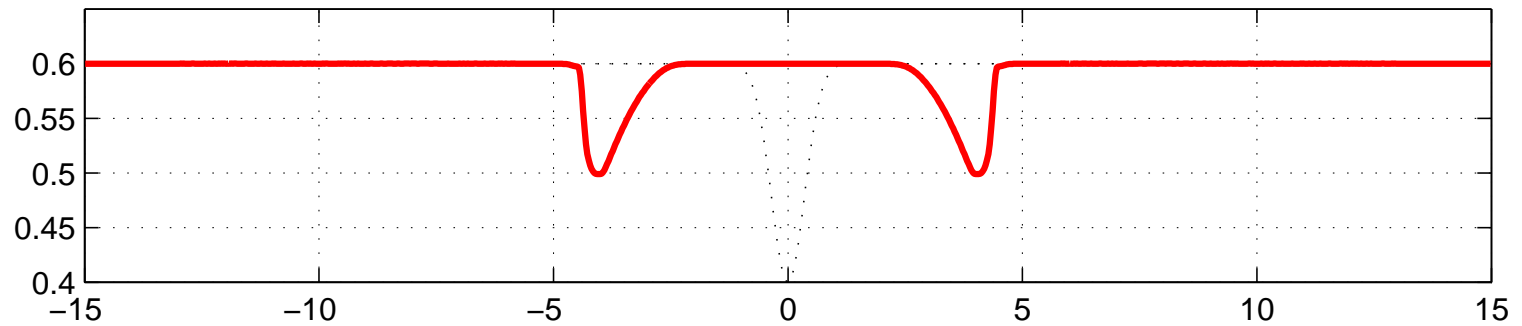


# Initial flow hump with higher fluid content

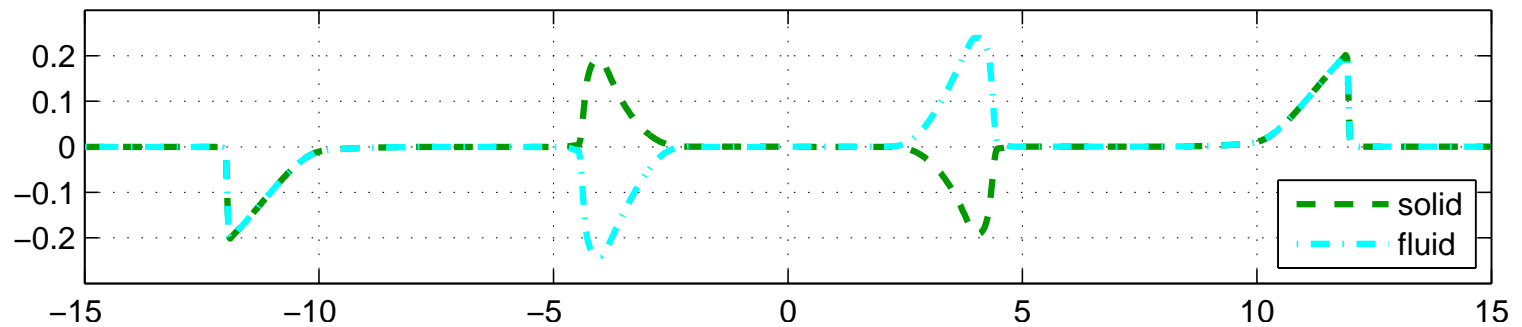
Flow height at  $t = 3.5$



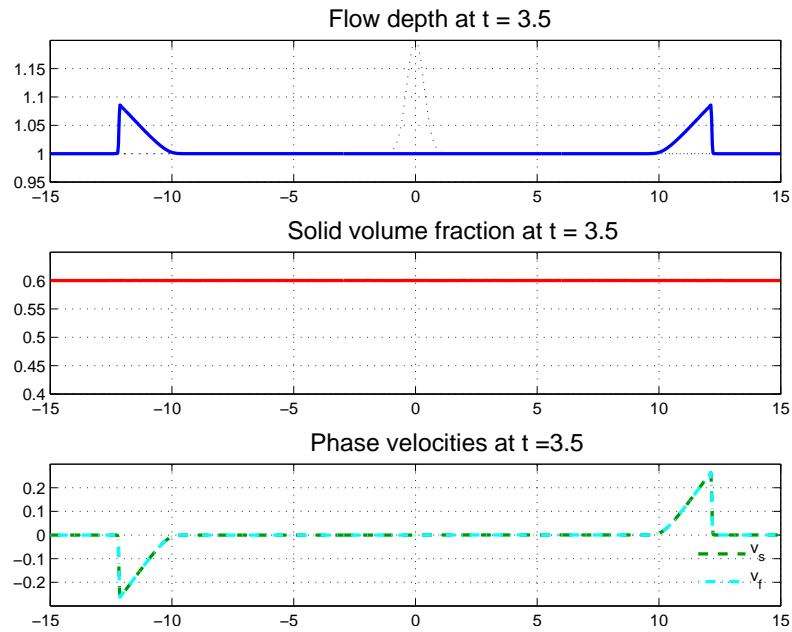
Solid volume fraction at  $t = 3.5$



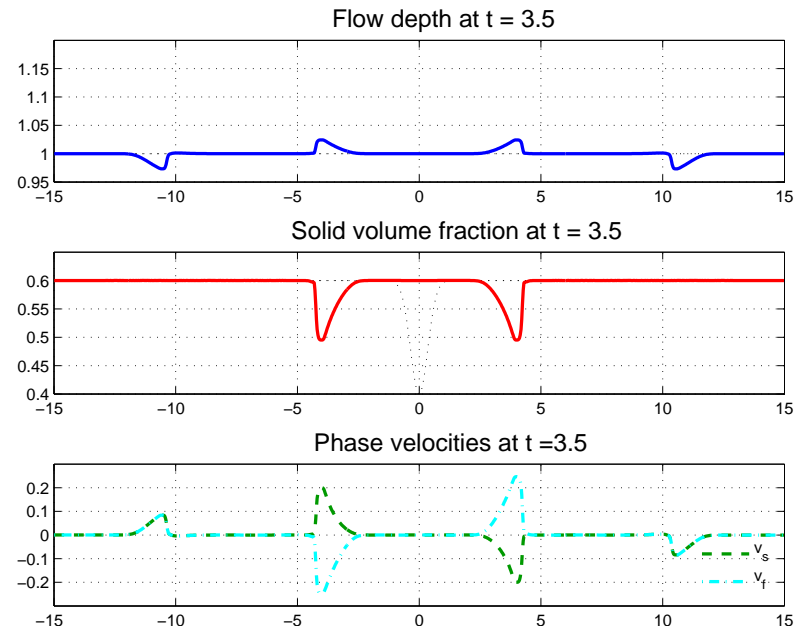
Phase velocities at  $t = 3.5$



### Only initial variation of $h$



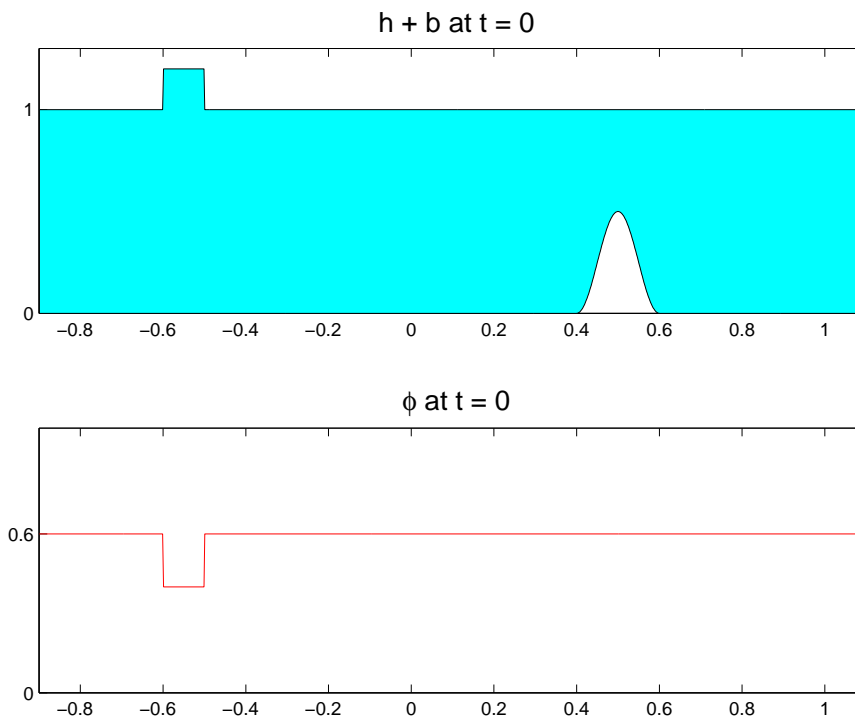
### Only initial variation of $\varphi$



## Numerical Test: Perturbation of a steady state at rest

Extension of LeVeque's classical test [JCP, vol. 146, 1998]

$$b(x) = \begin{cases} 0.25(\cos(\pi(x - 0.5)/0.1) + 1) & \text{if } |x - 0.5| < 0.1, \\ 0 & \text{otherwise.} \end{cases}$$



For  $-0.6 < x < -0.5$ :

$$h(x, 0) = h_0 + \tilde{h} \quad \text{and}$$

$$\varphi(x, 0) = \varphi_0 - \tilde{\varphi}.$$

$$h_0 = 1, \quad \varphi_0 = 0.6,$$

$$\tilde{h} = \tilde{\varphi} = 10^{-3}.$$

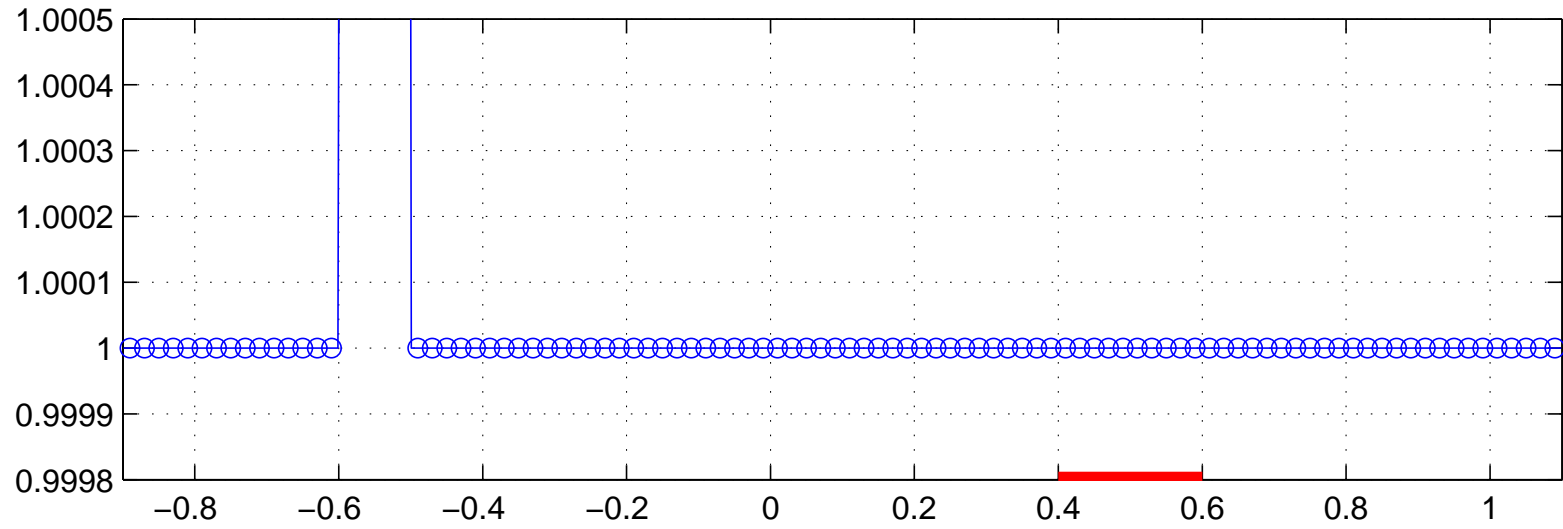
Grid cells = 100, 2nd order, CFL = 0.9.

Reference curve: Grid cells = 1000.

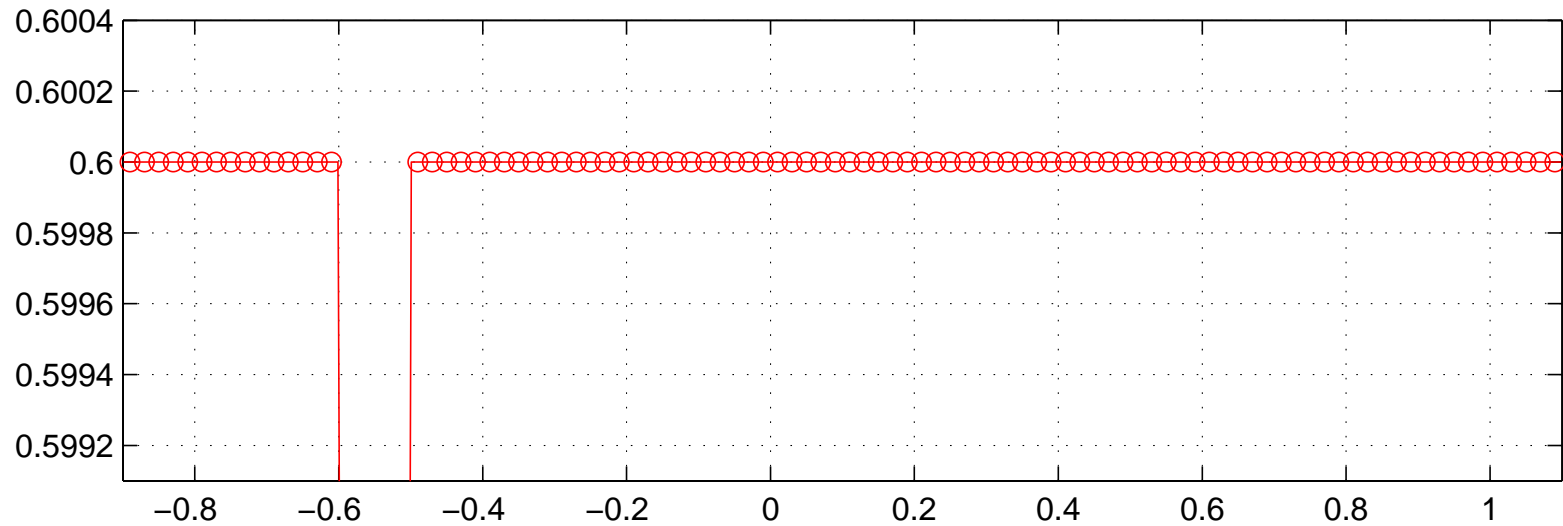


# Perturbation of a steady state at rest

## $h + b$ at $t = 0$

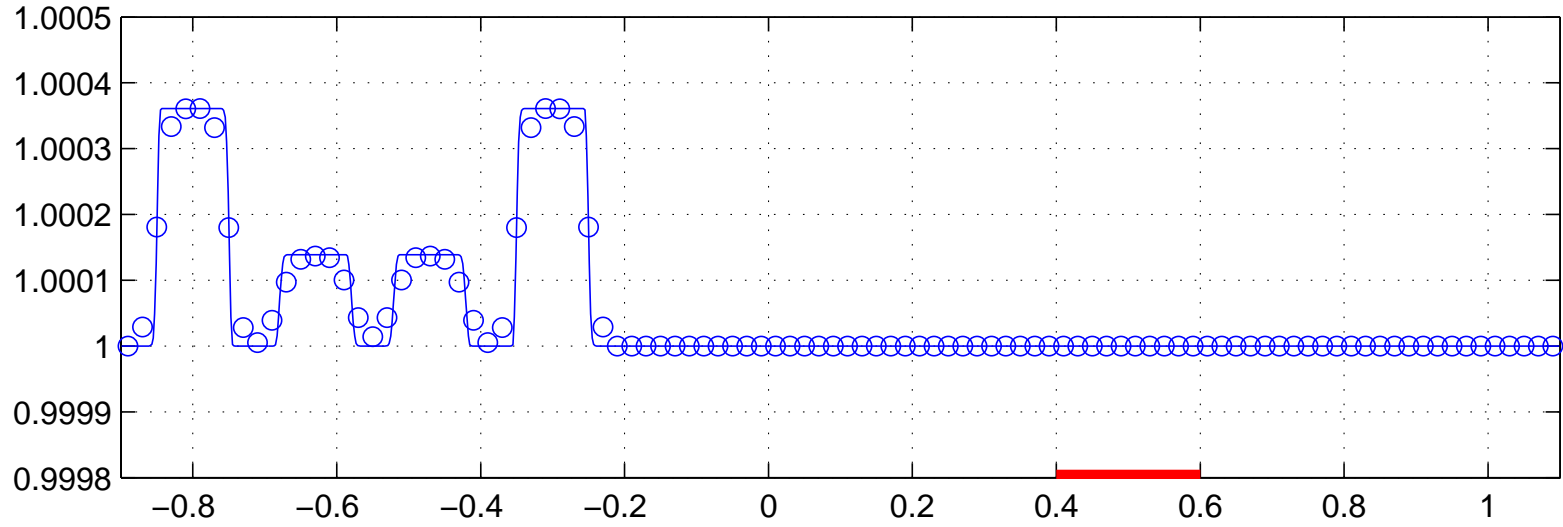


## $\phi$ at $t = 0$

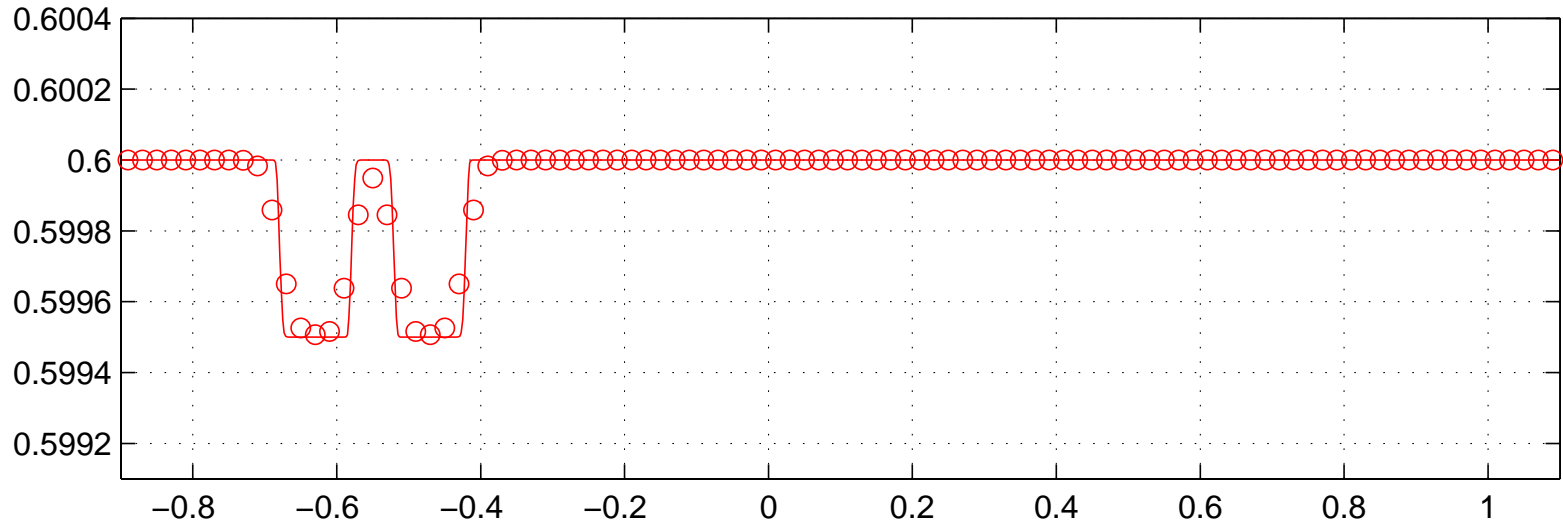


# Perturbation of a steady state at rest

## $h + b$ at $t = 0.25$

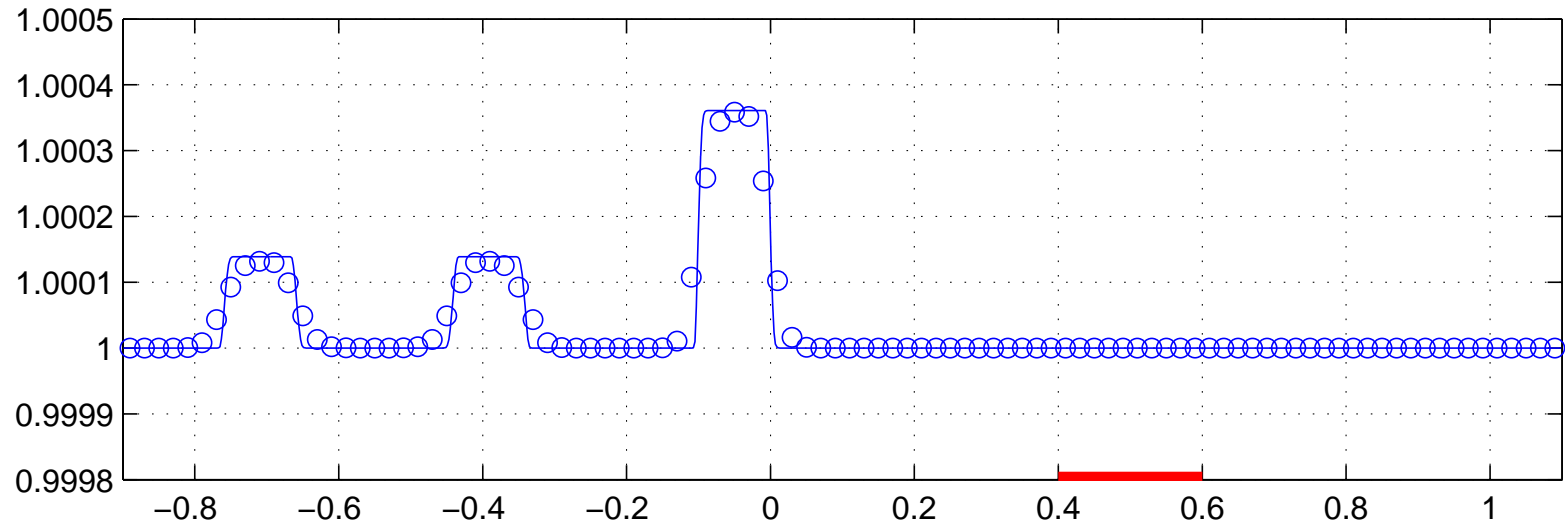


## $\phi$ at $t = 0.25$

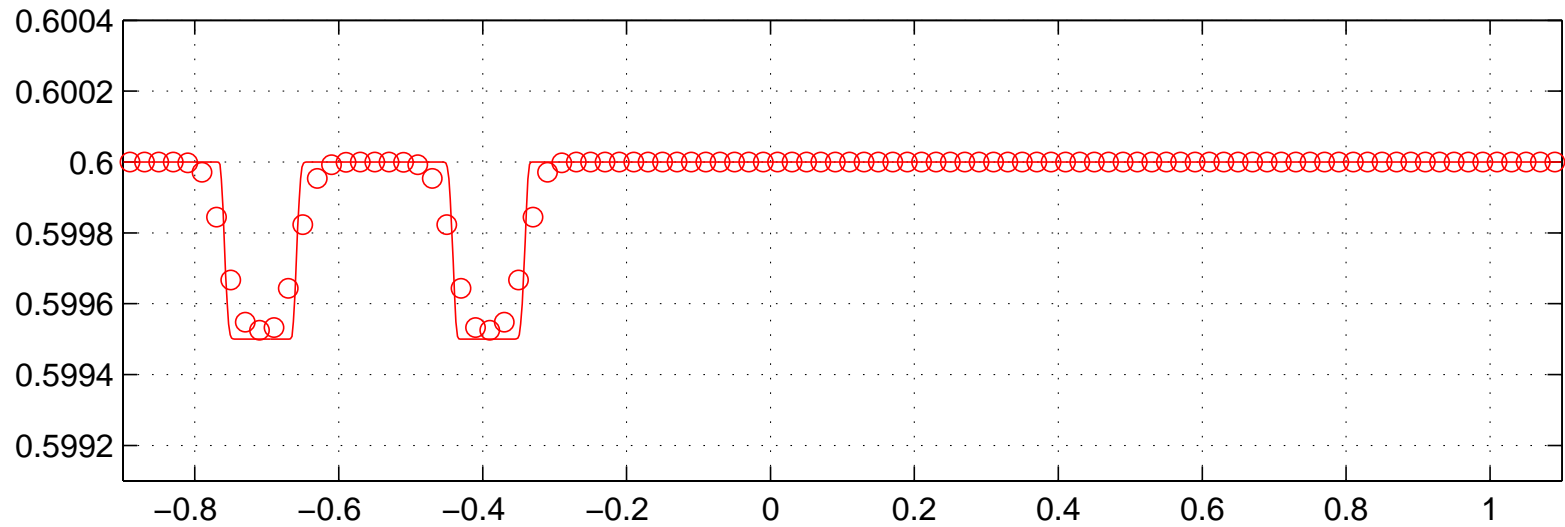


# Perturbation of a steady state at rest

## $h + b$ at $t = 0.5$

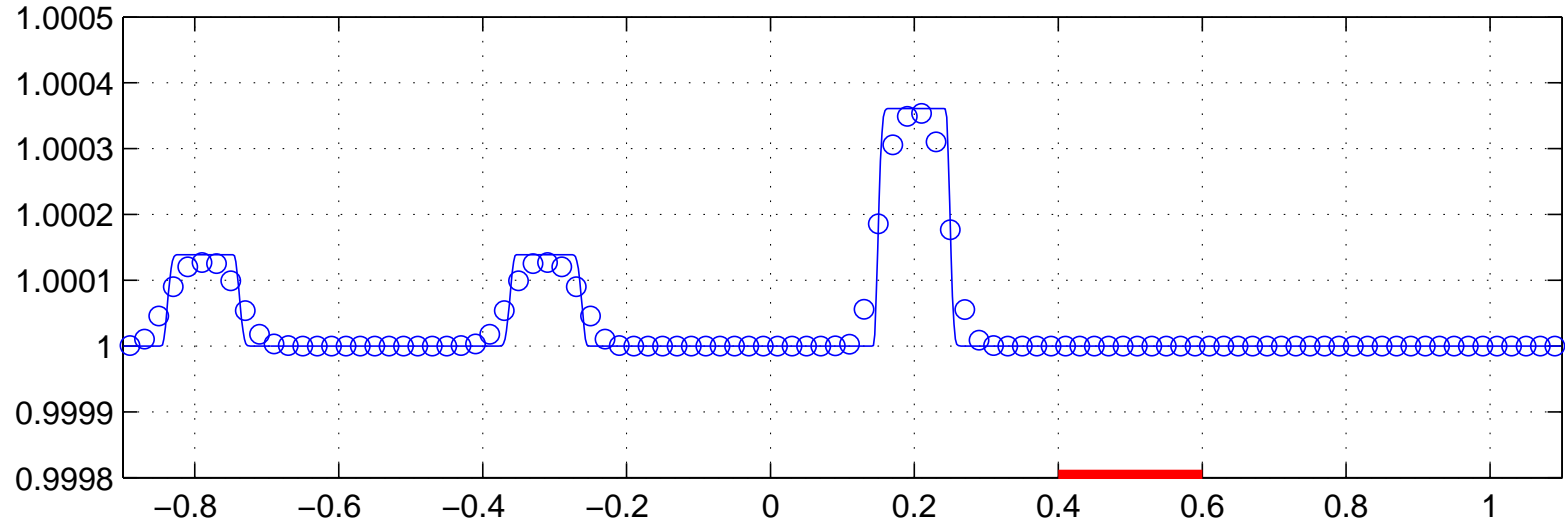


## $\phi$ at $t = 0.5$

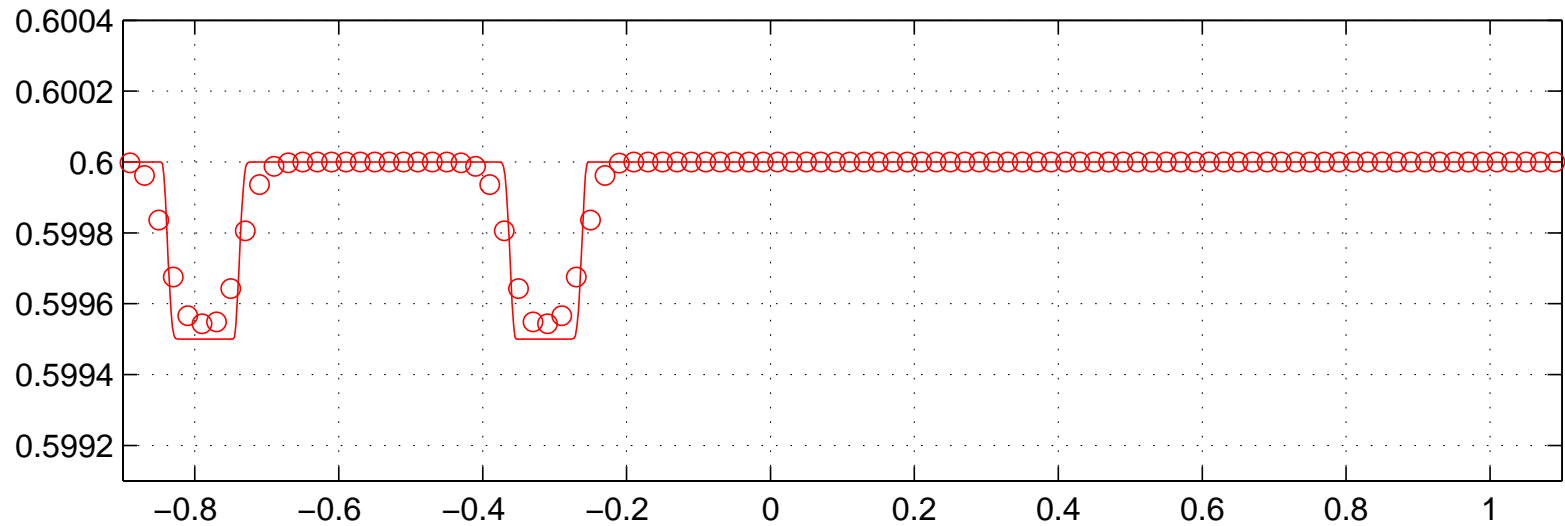


# Perturbation of a steady state at rest

$h + b$  at  $t = 0.75$

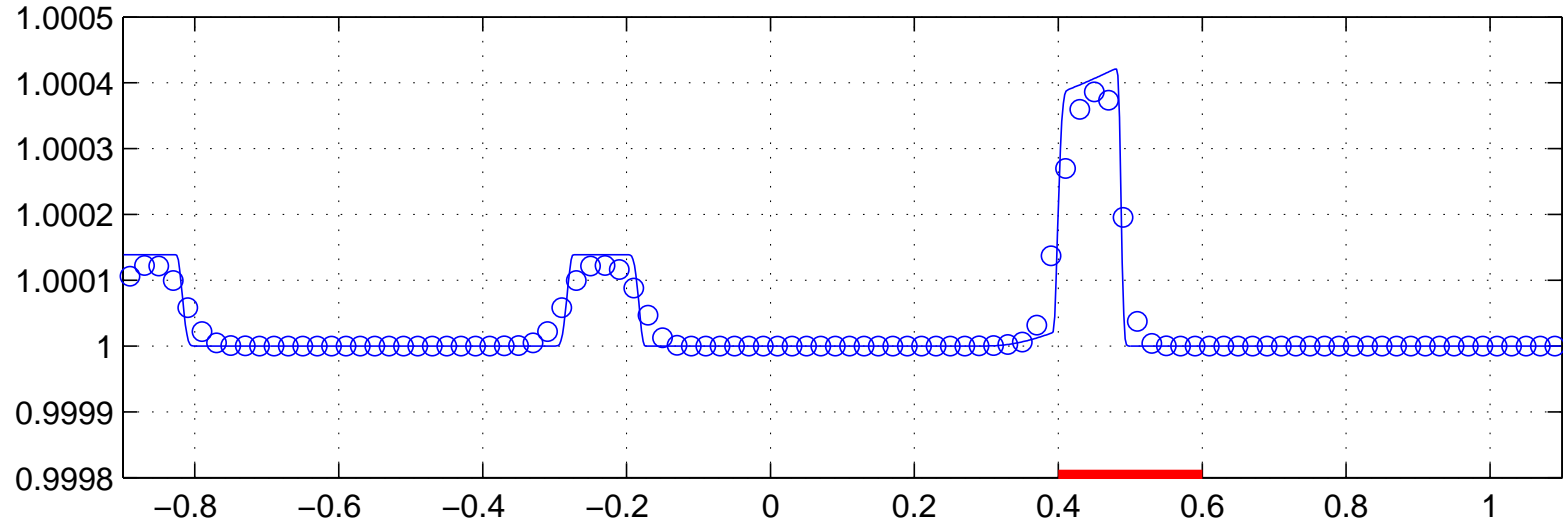


$\phi$  at  $t = 0.75$

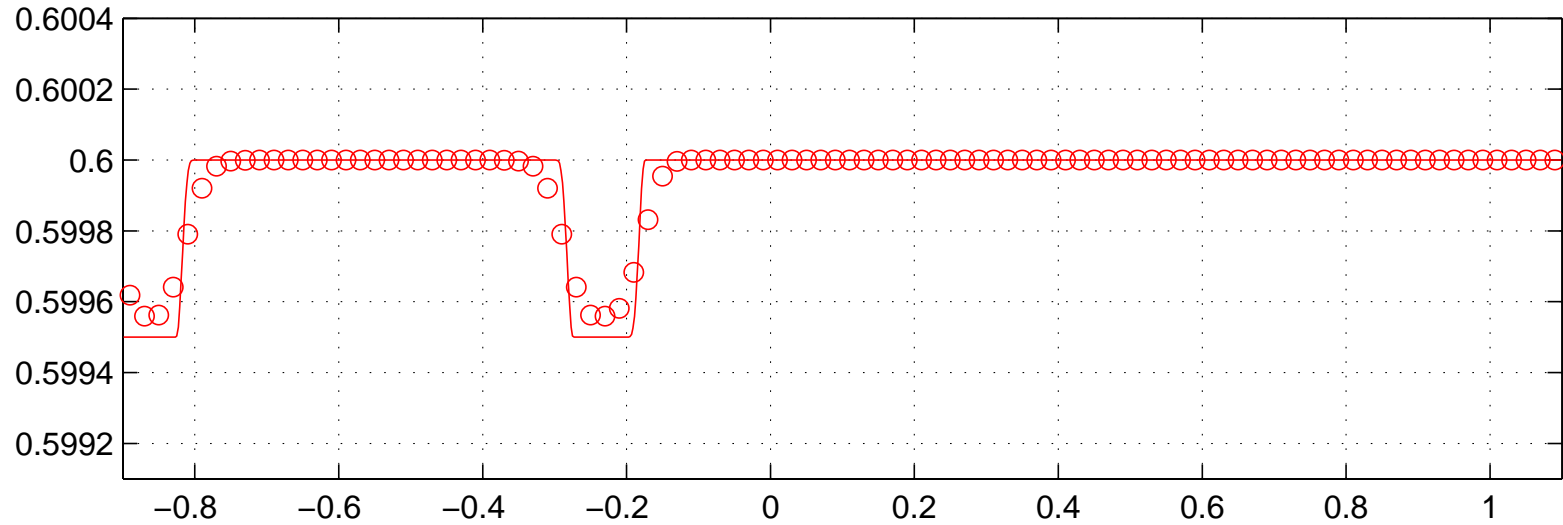


# Perturbation of a steady state at rest

## $h + b$ at $t = 1$

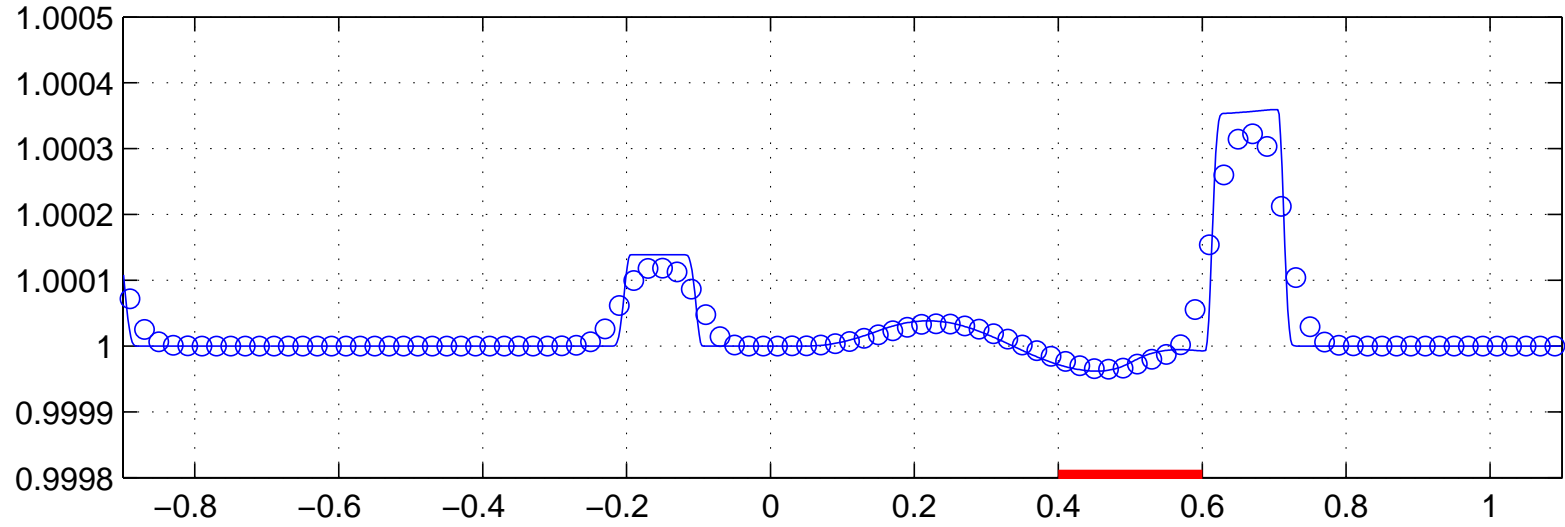


## $\phi$ at $t = 1$

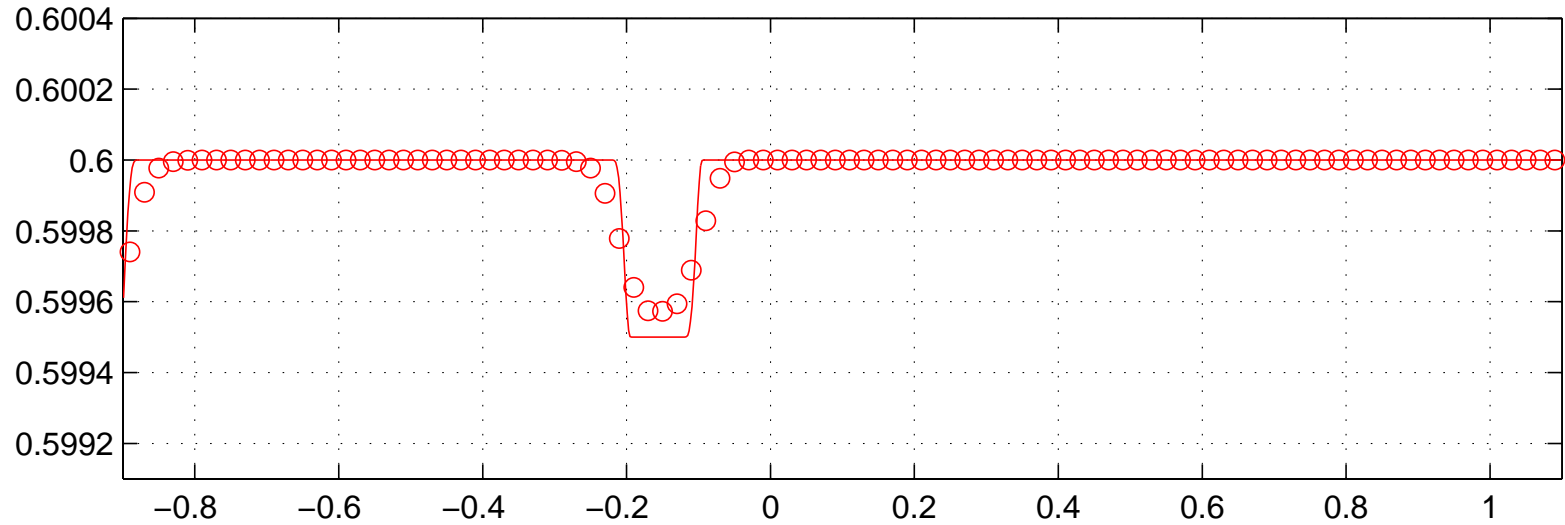


# Perturbation of a steady state at rest

## $h + b$ at $t = 1.25$

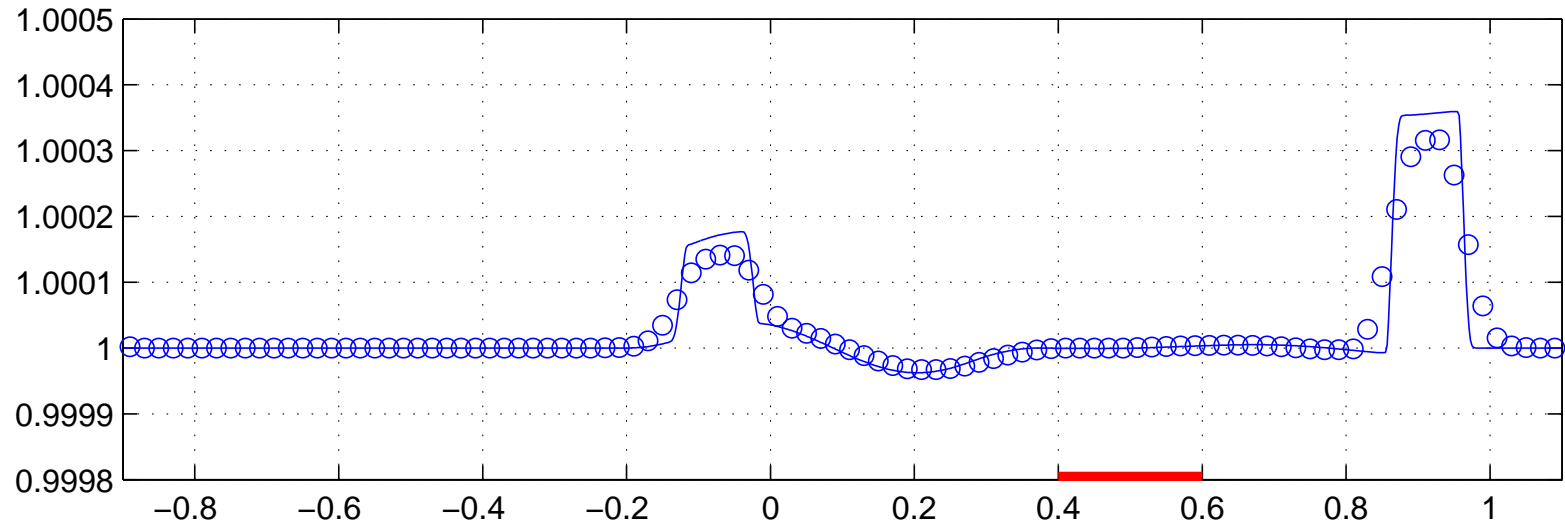


## $\phi$ at $t = 1.25$

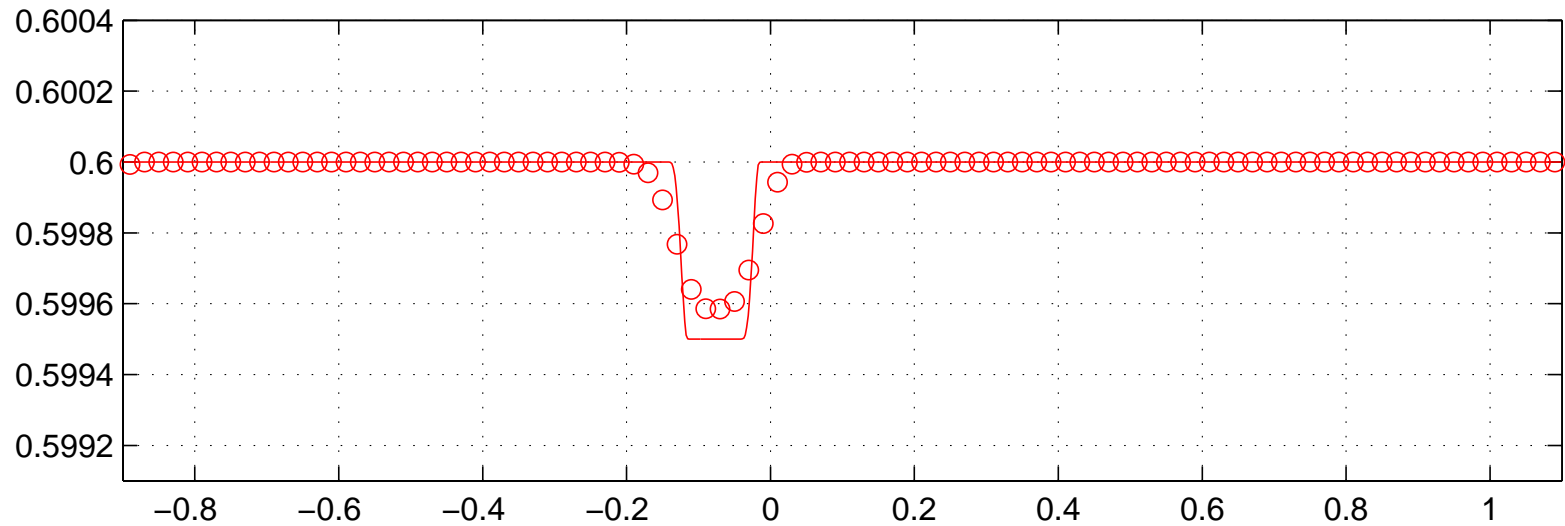


# Perturbation of a steady state at rest

## $h + b$ at $t = 1.5$

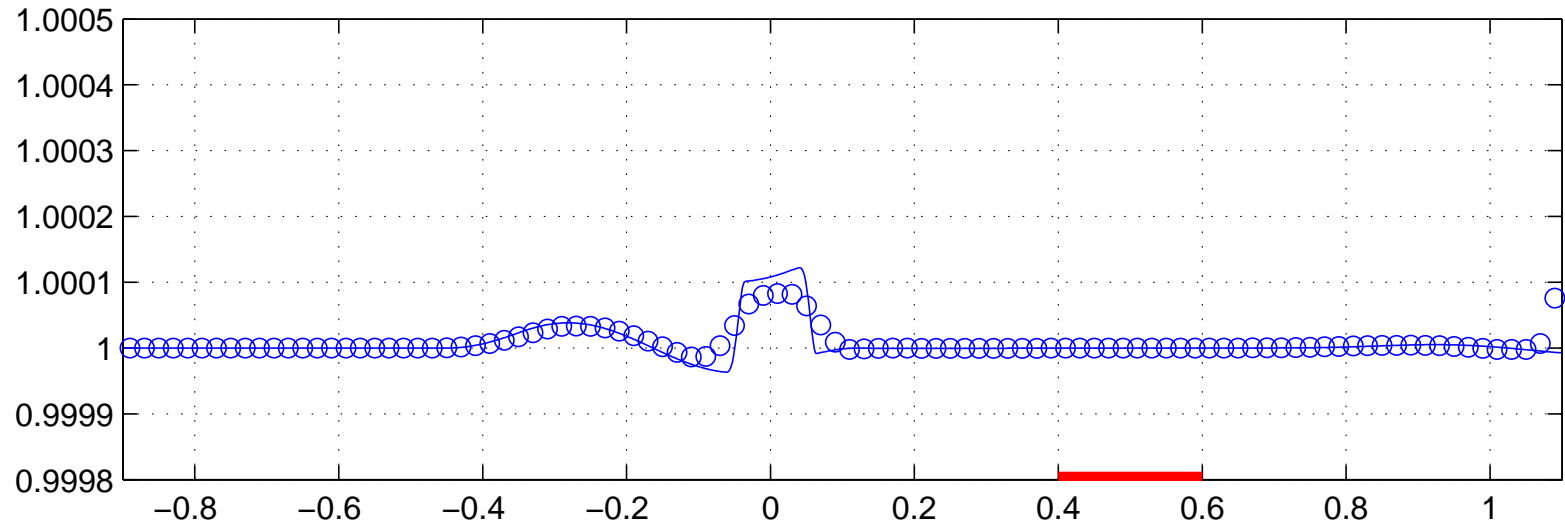


## $\phi$ at $t = 1.5$

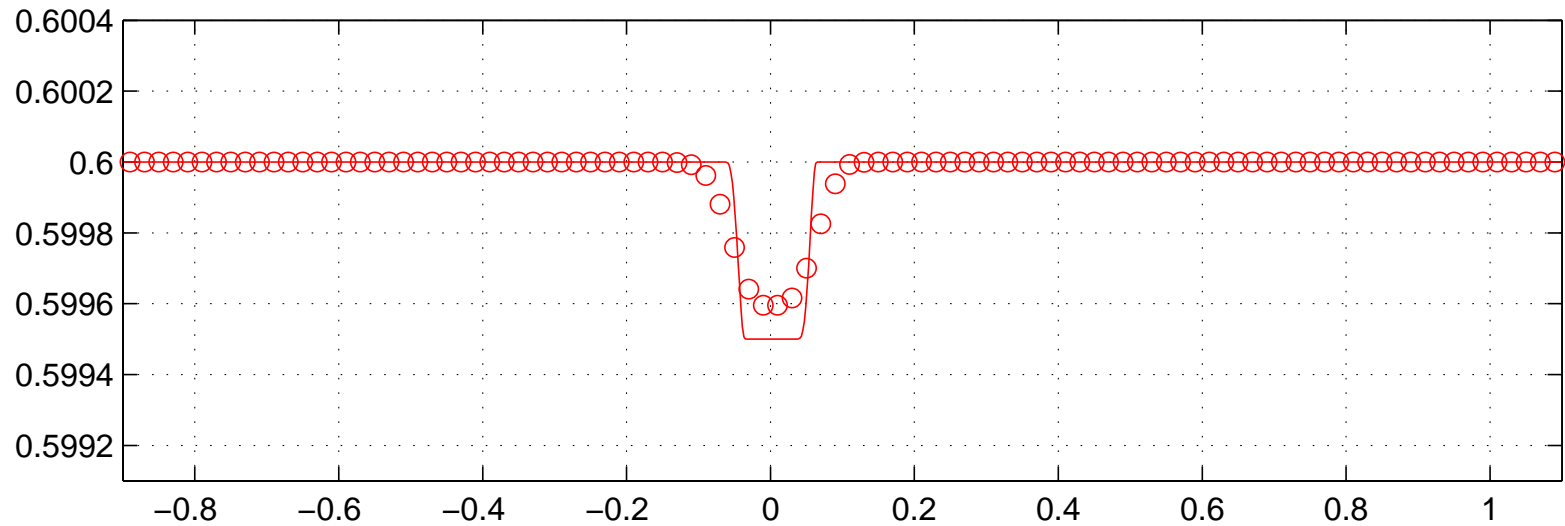


# Perturbation of a steady state at rest

$h + b$  at  $t = 1.75$



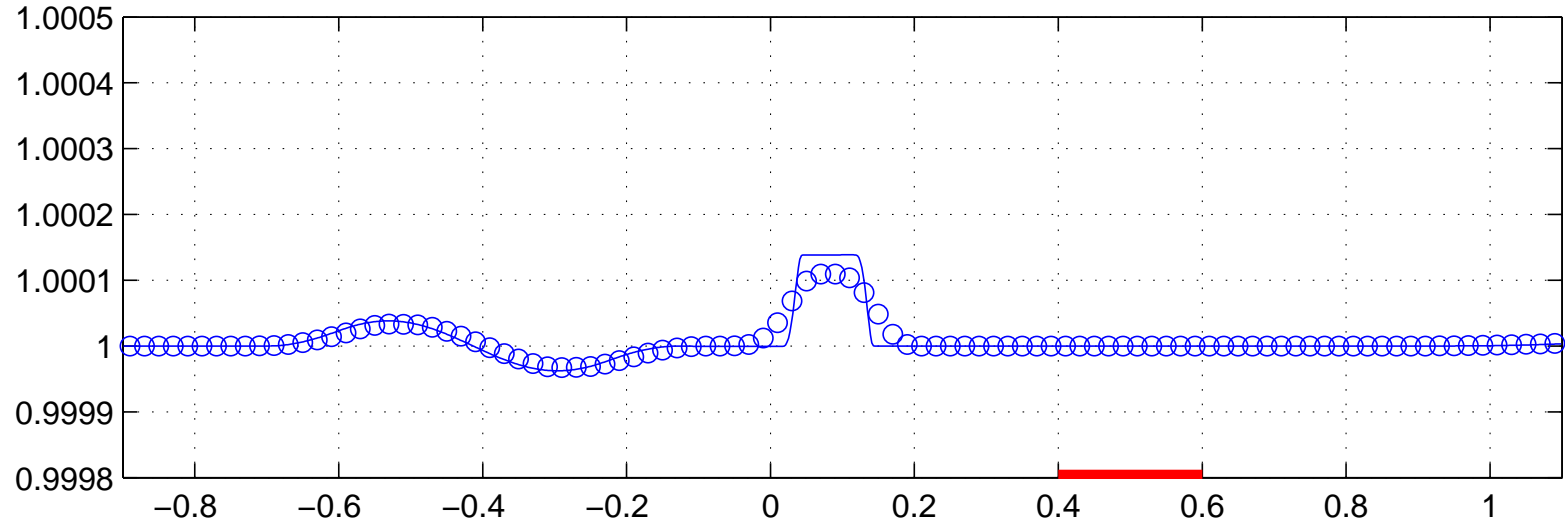
$\phi$  at  $t = 1.75$



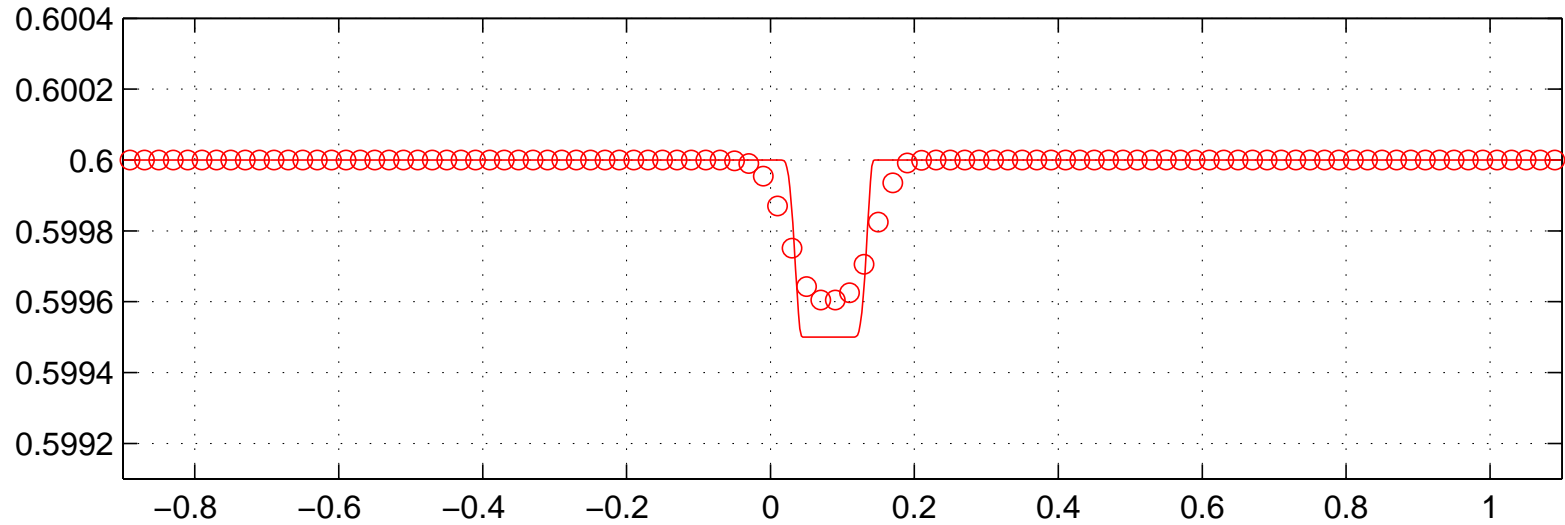


# Perturbation of a steady state at rest

## $h + b$ at $t = 2$

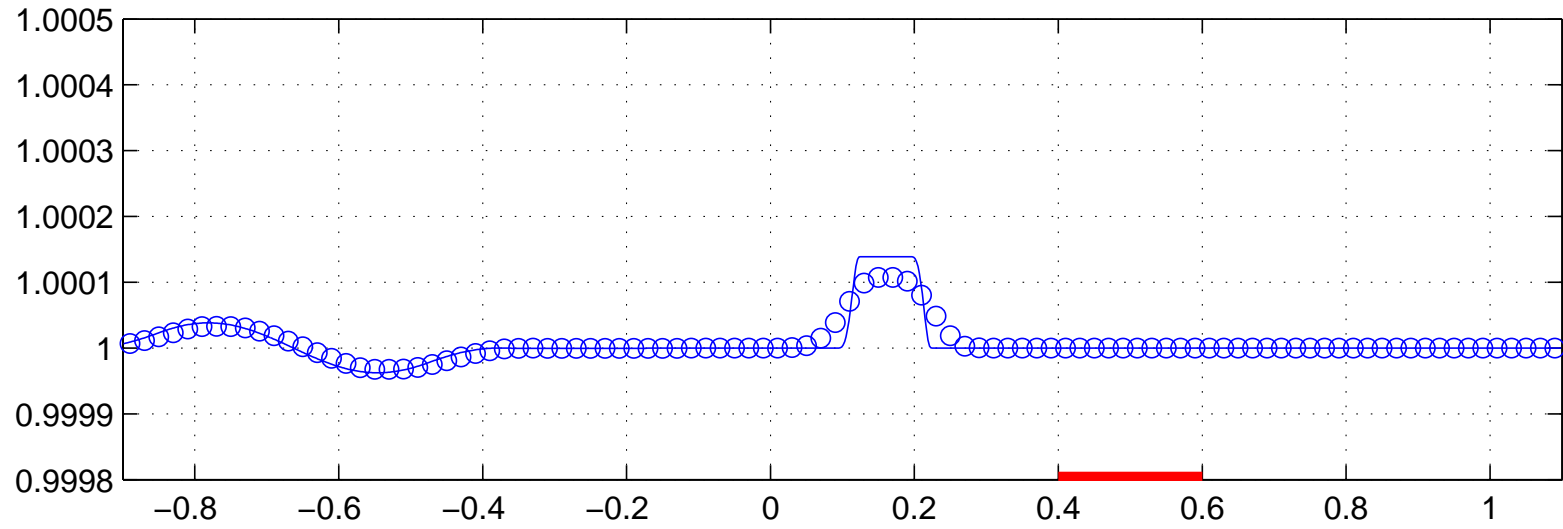


## $\phi$ at $t = 2$

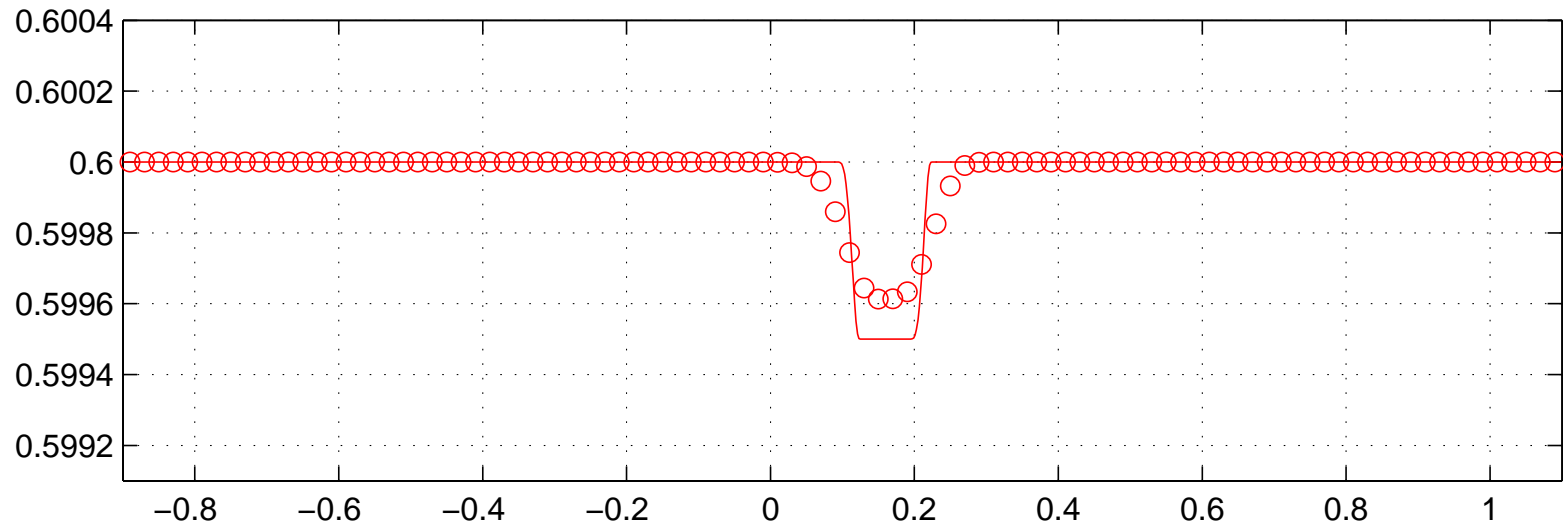


# Perturbation of a steady state at rest

$h + b$  at  $t = 2.25$

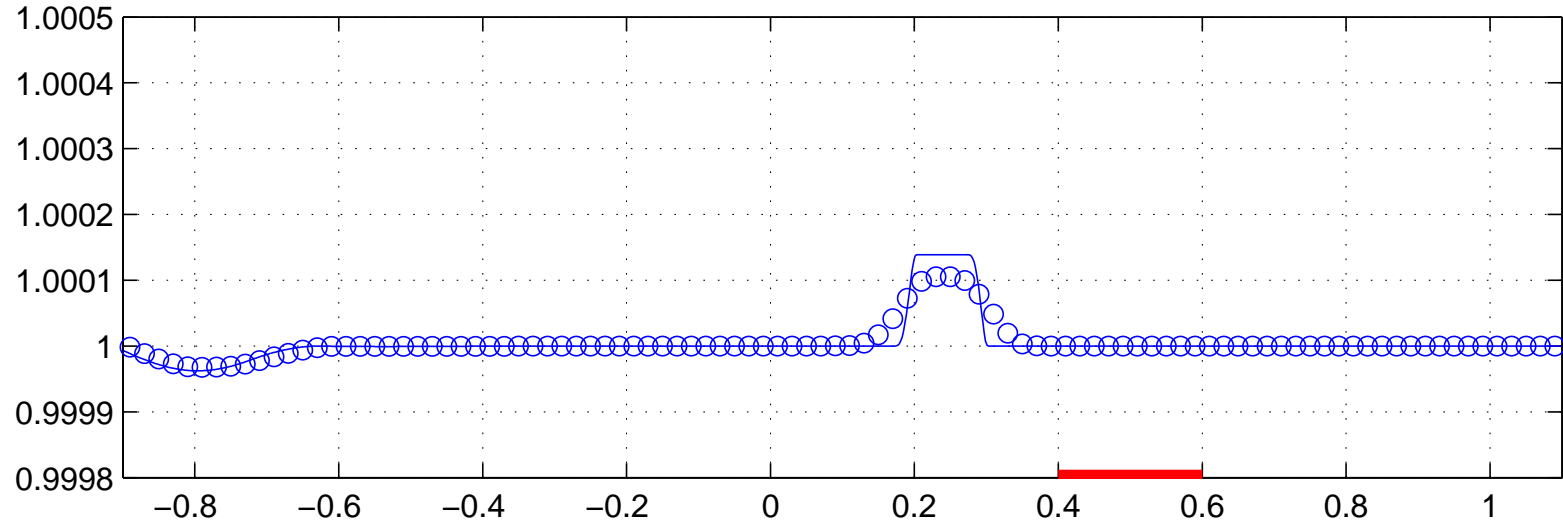


$\phi$  at  $t = 2.25$

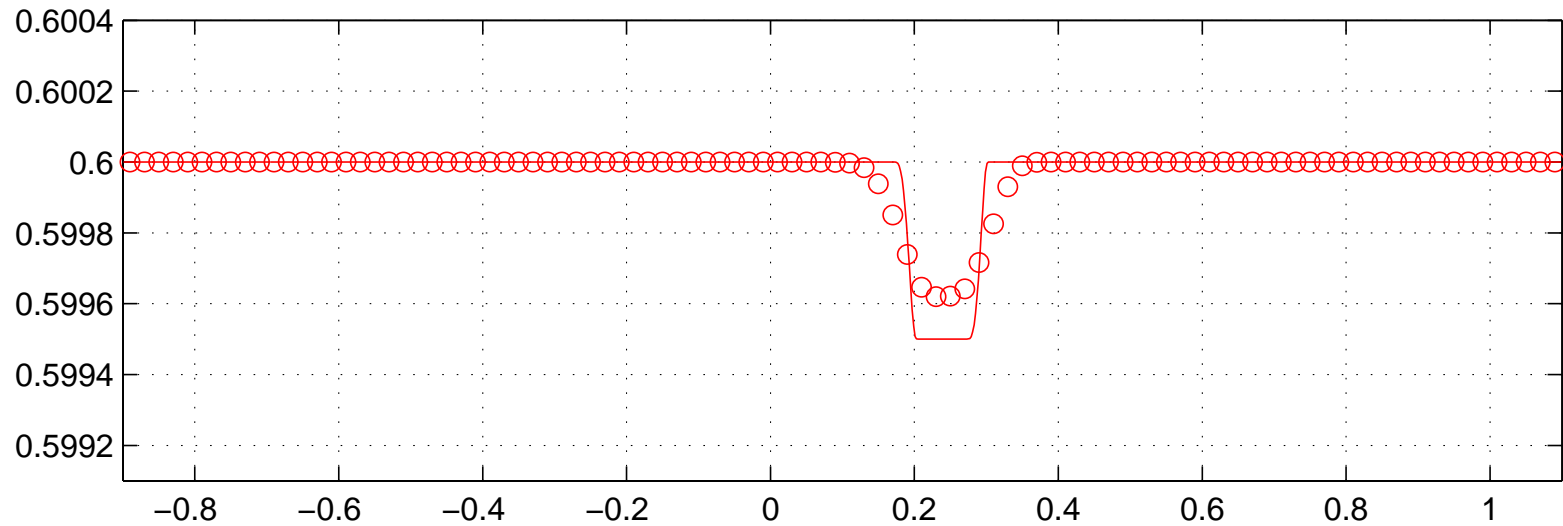


# Perturbation of a steady state at rest

## $h + b$ at $t = 2.5$

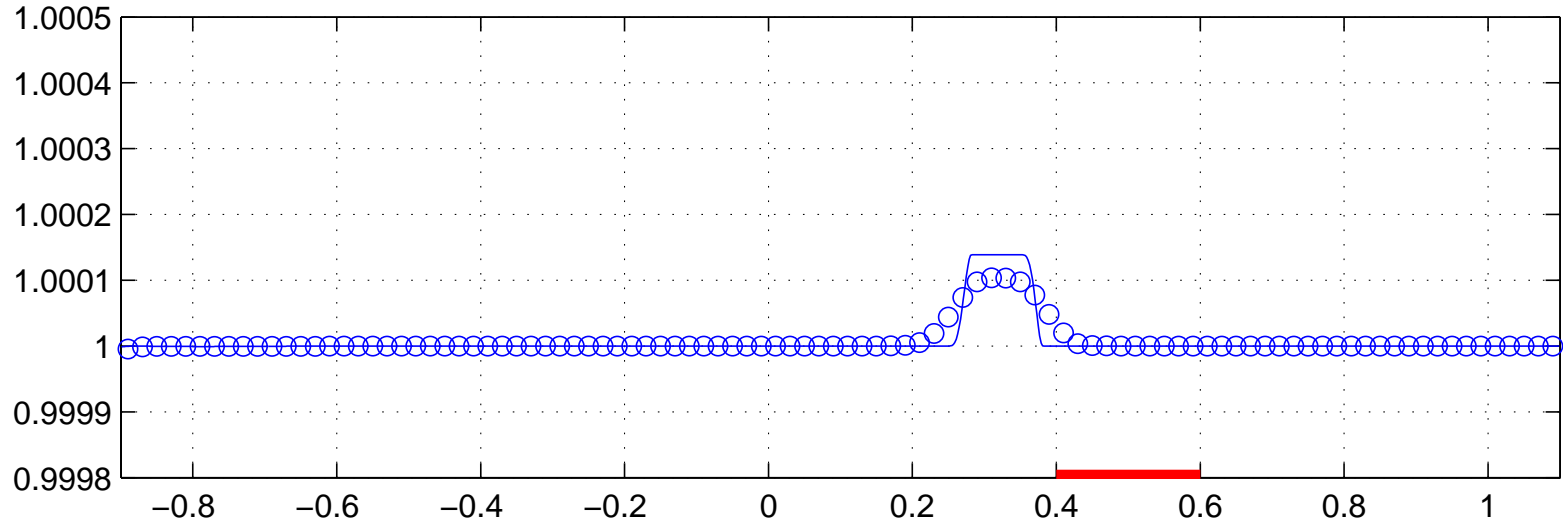


## $\phi$ at $t = 2.5$

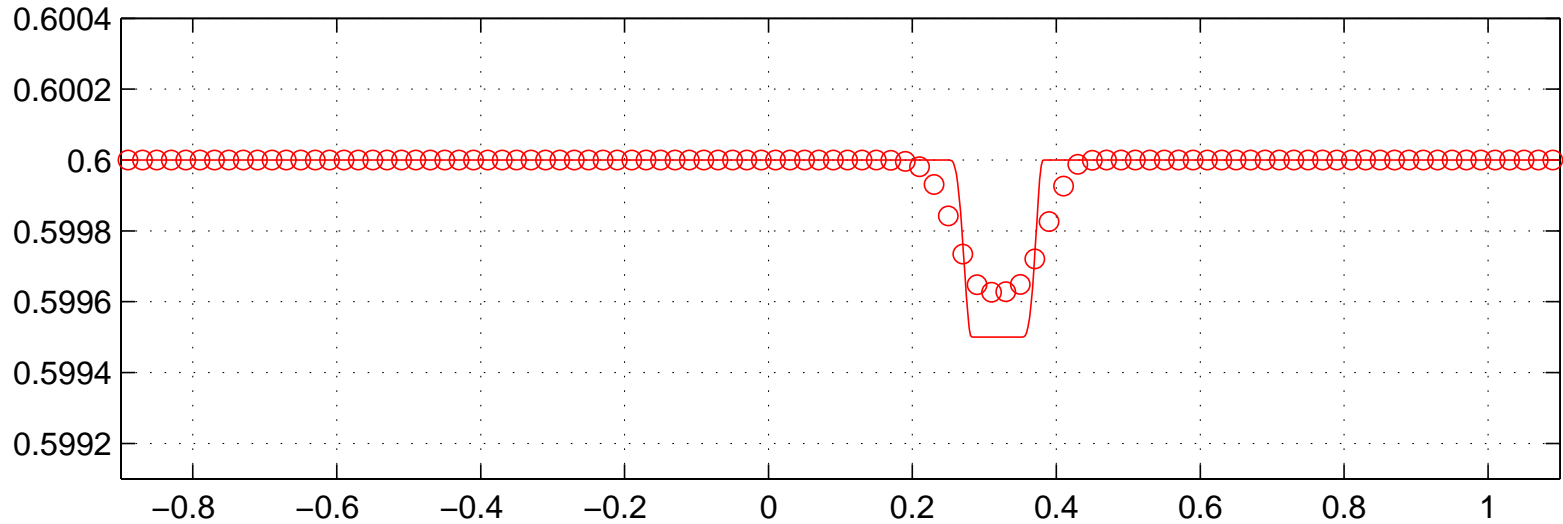


# Perturbation of a steady state at rest

## $h + b$ at $t = 2.75$

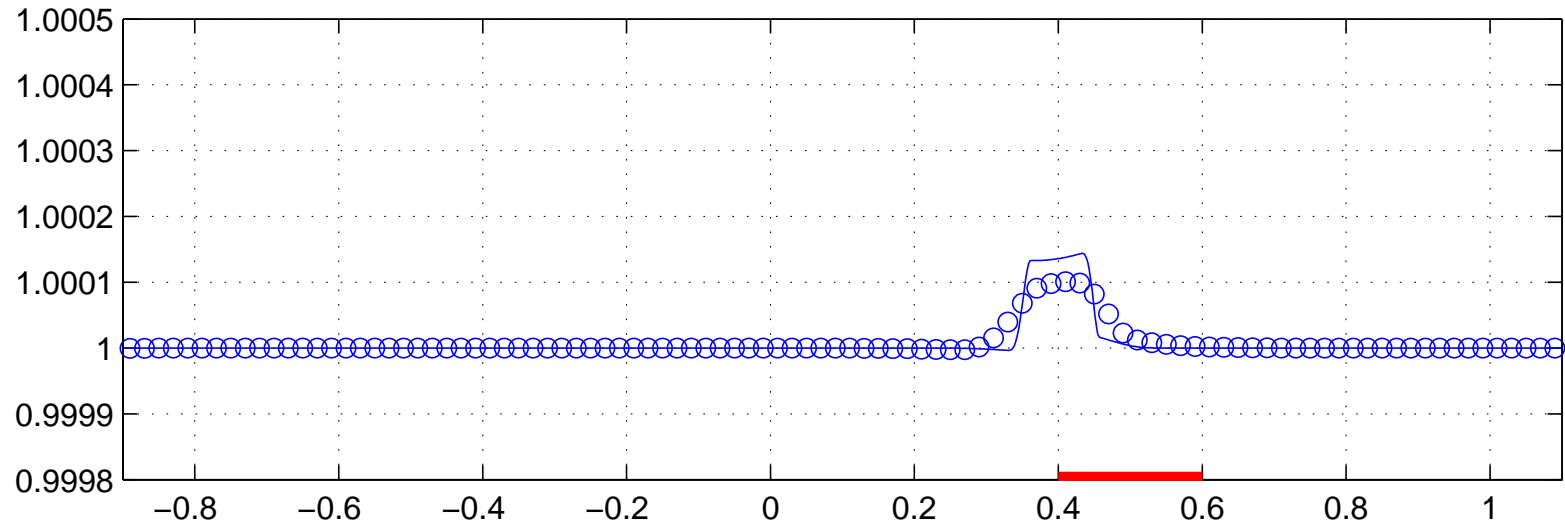


## $\phi$ at $t = 2.75$

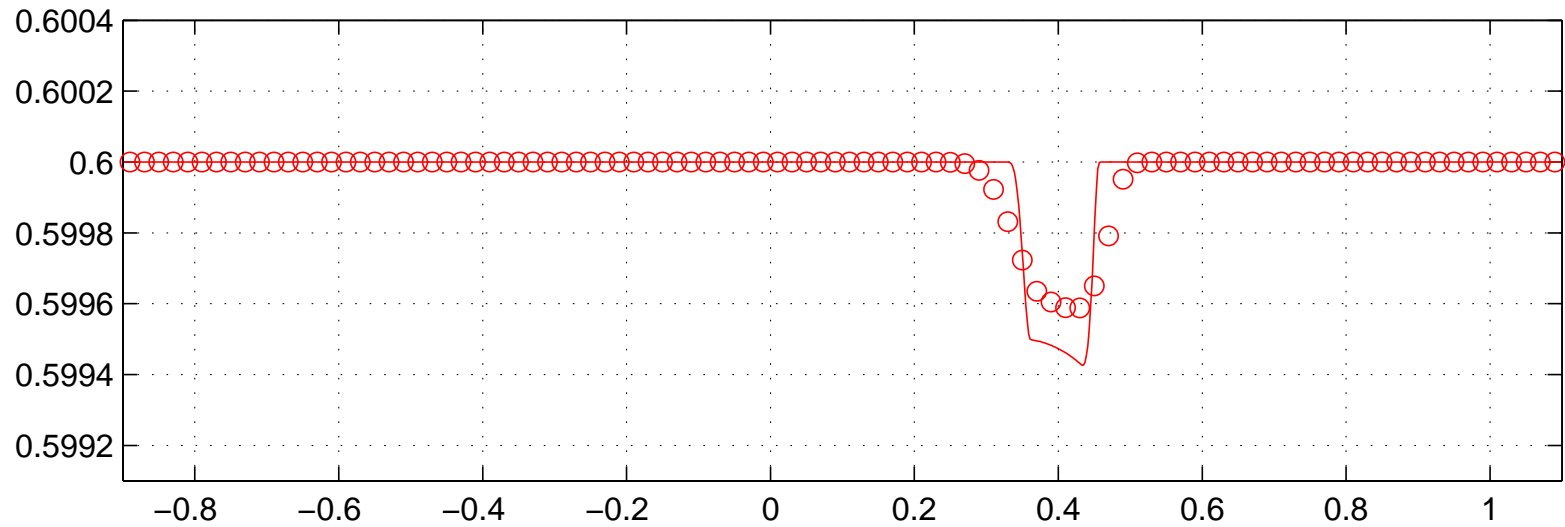


# Perturbation of a steady state at rest

## $h + b$ at $t = 3$

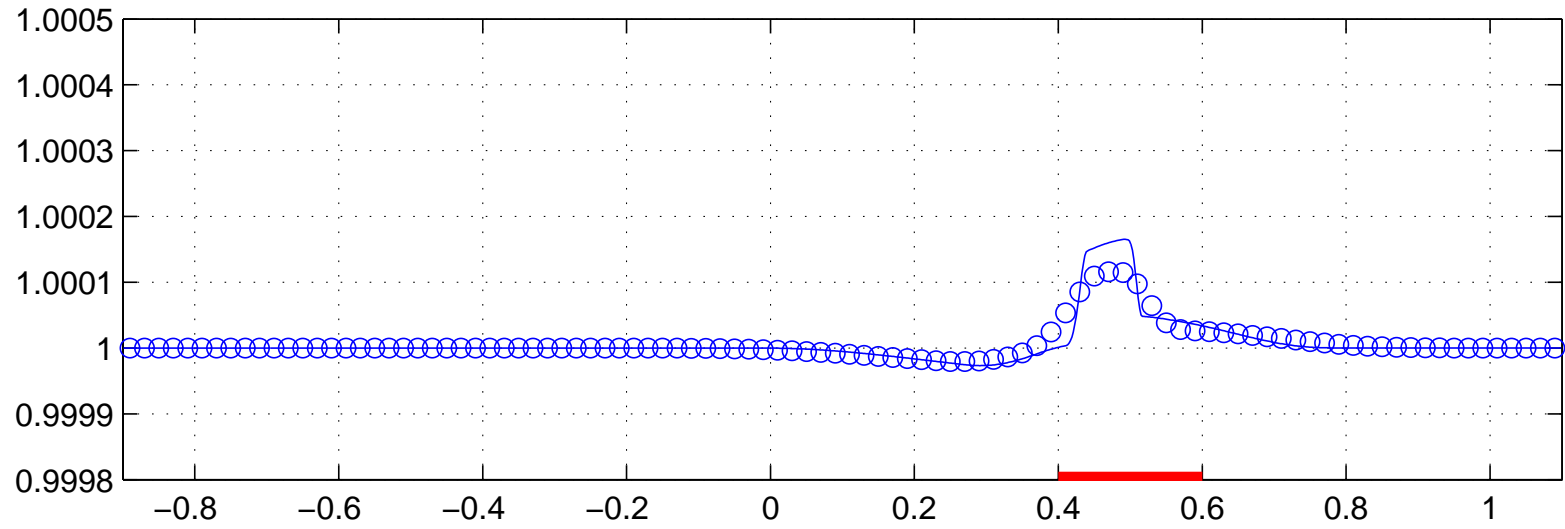


## $\phi$ at $t = 3$

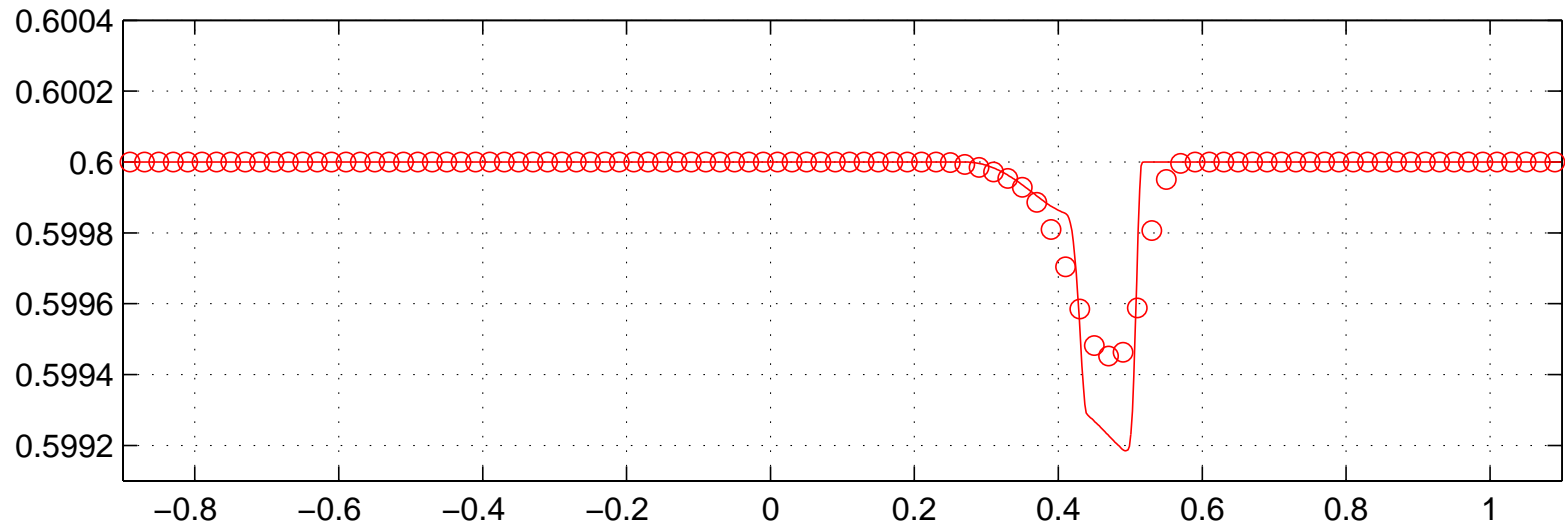


# Perturbation of a steady state at rest

## $h + b$ at $t = 3.25$

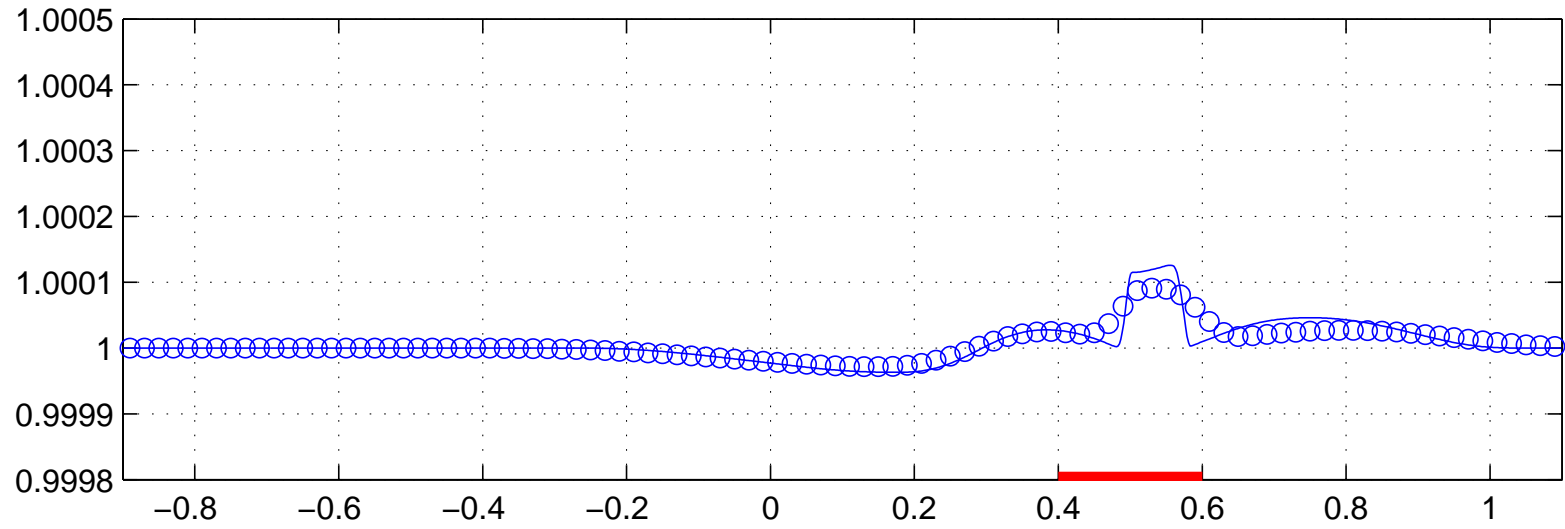


## $\phi$ at $t = 3.25$

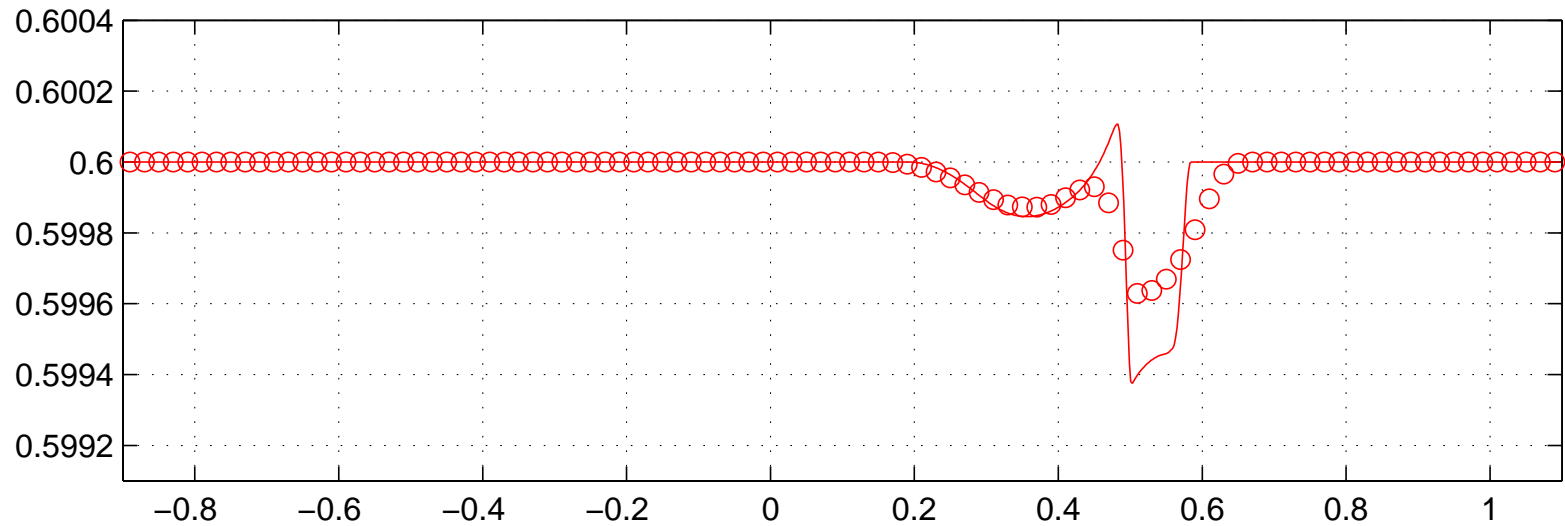


# Perturbation of a steady state at rest

## $h + b$ at $t = 3.5$

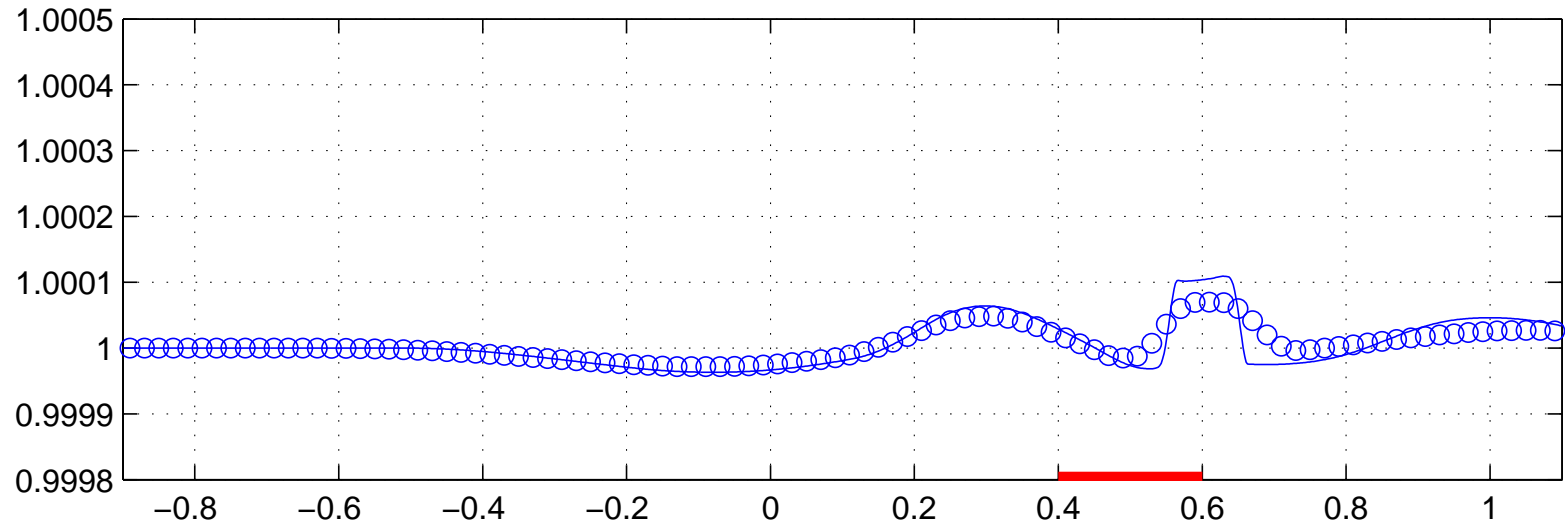


## $\phi$ at $t = 3.5$

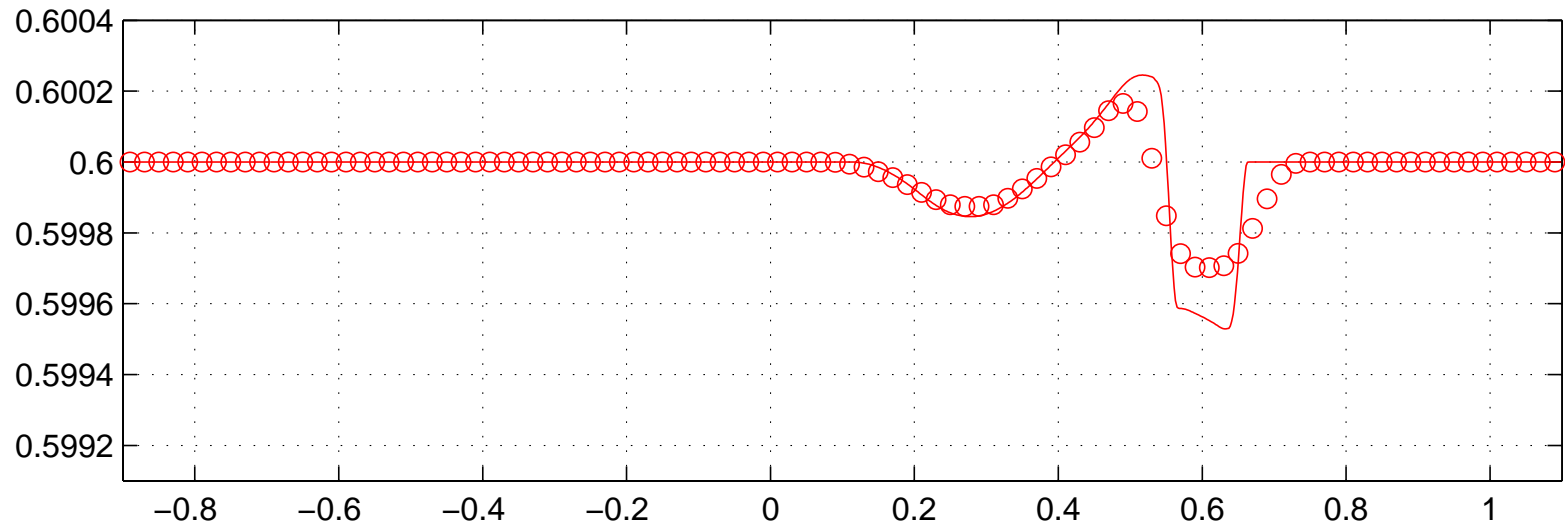


# Perturbation of a steady state at rest

## $h + b$ at $t = 3.75$



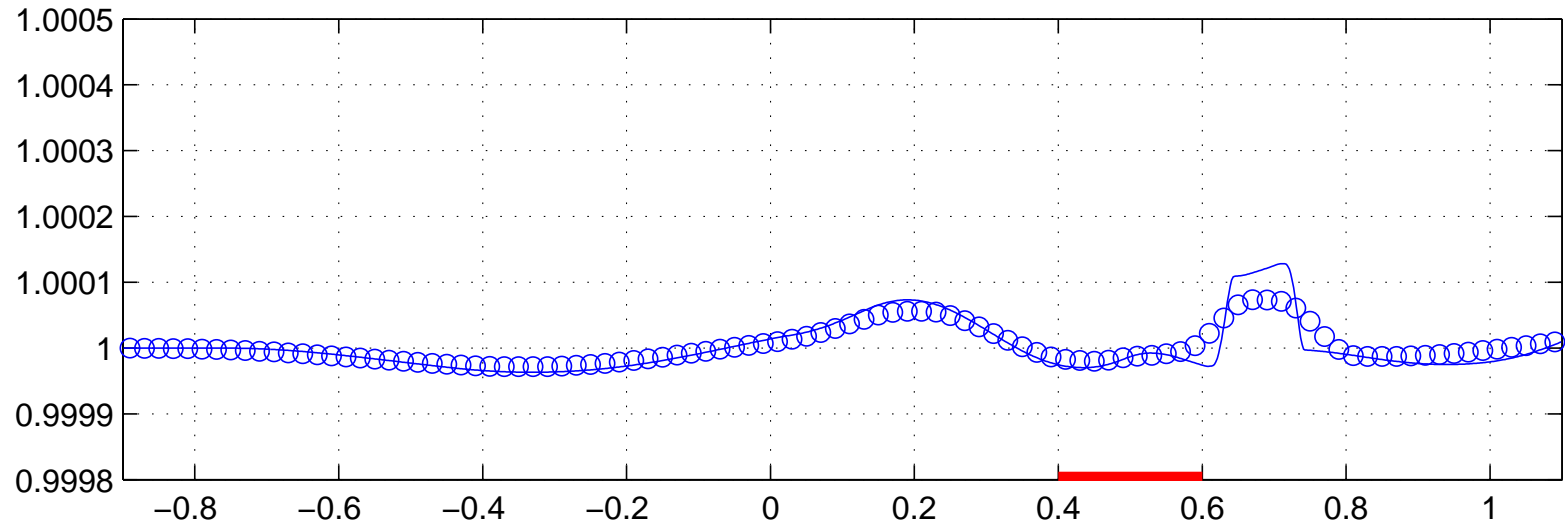
## $\phi$ at $t = 3.75$



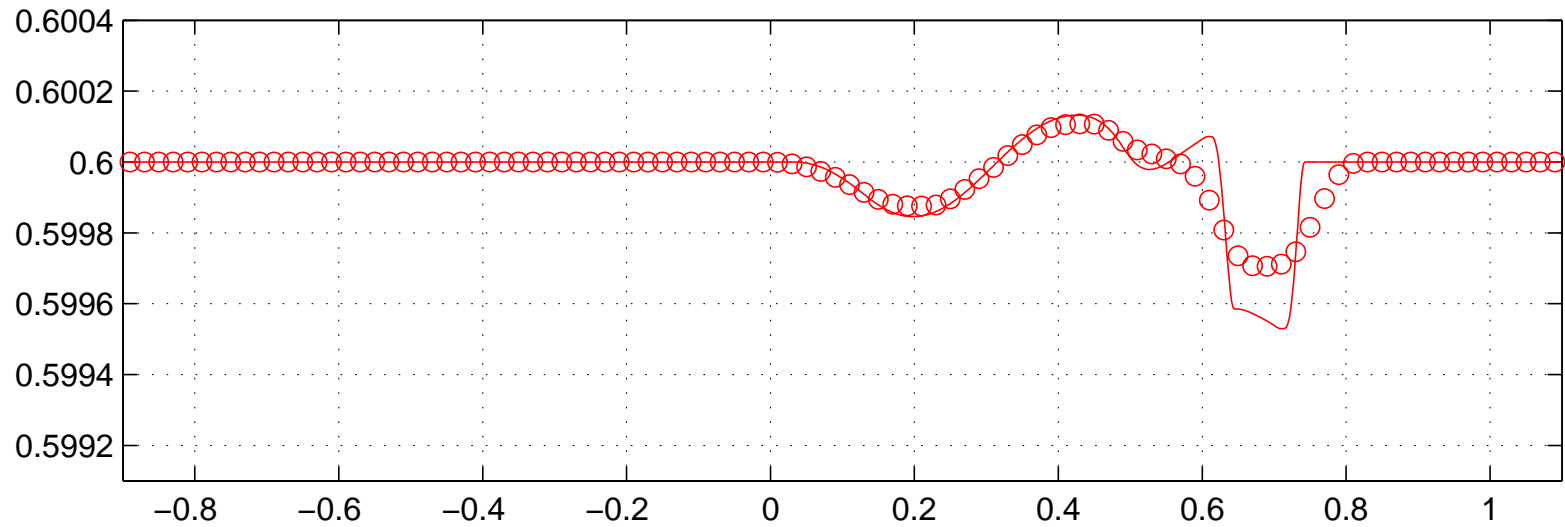


# Perturbation of a steady state at rest

## $h + b$ at $t = 4$

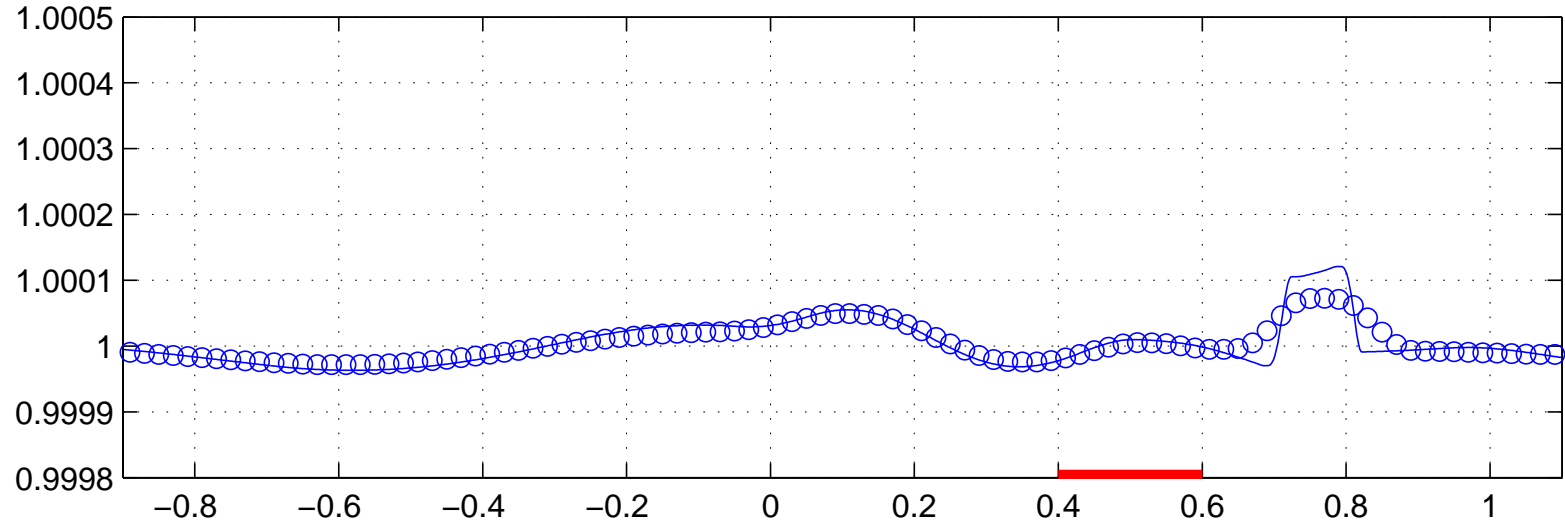


## $\phi$ at $t = 4$

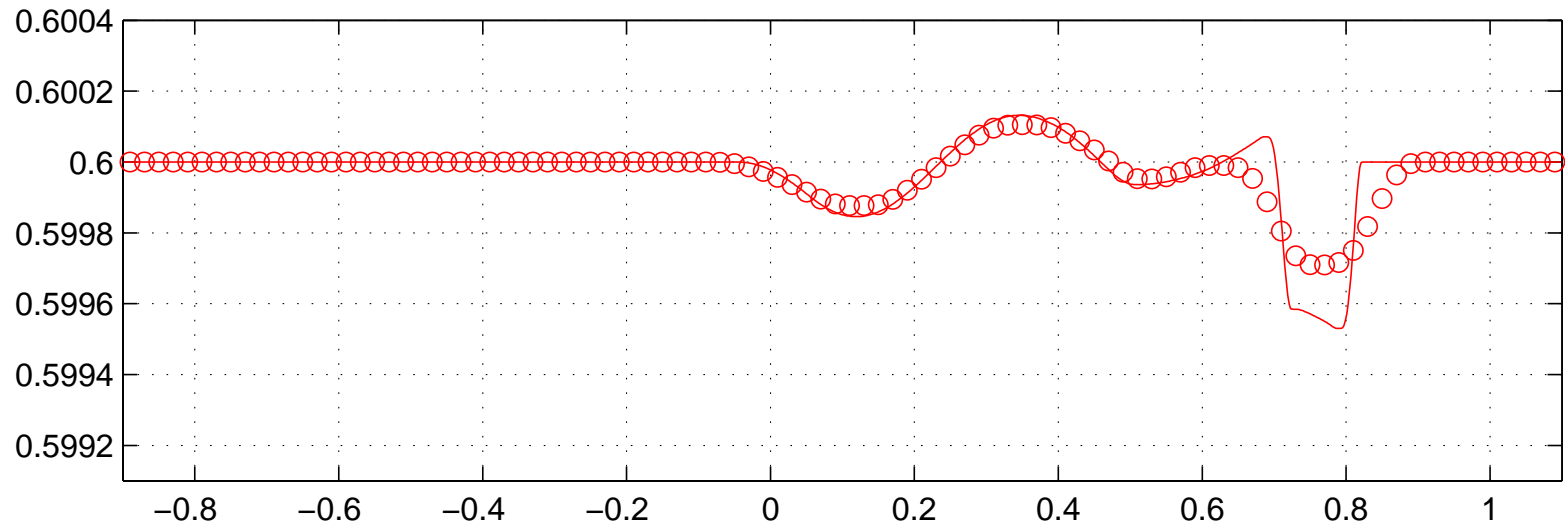


# Perturbation of a steady state at rest

## $h + b$ at $t = 4.25$

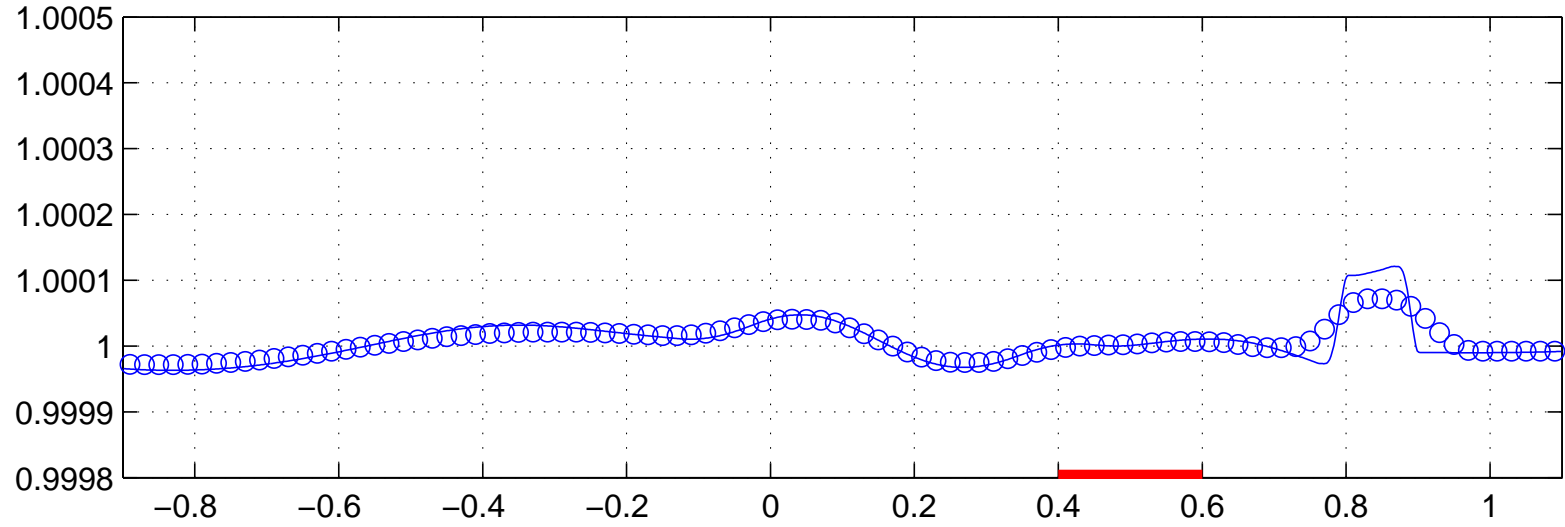


## $\phi$ at $t = 4.25$

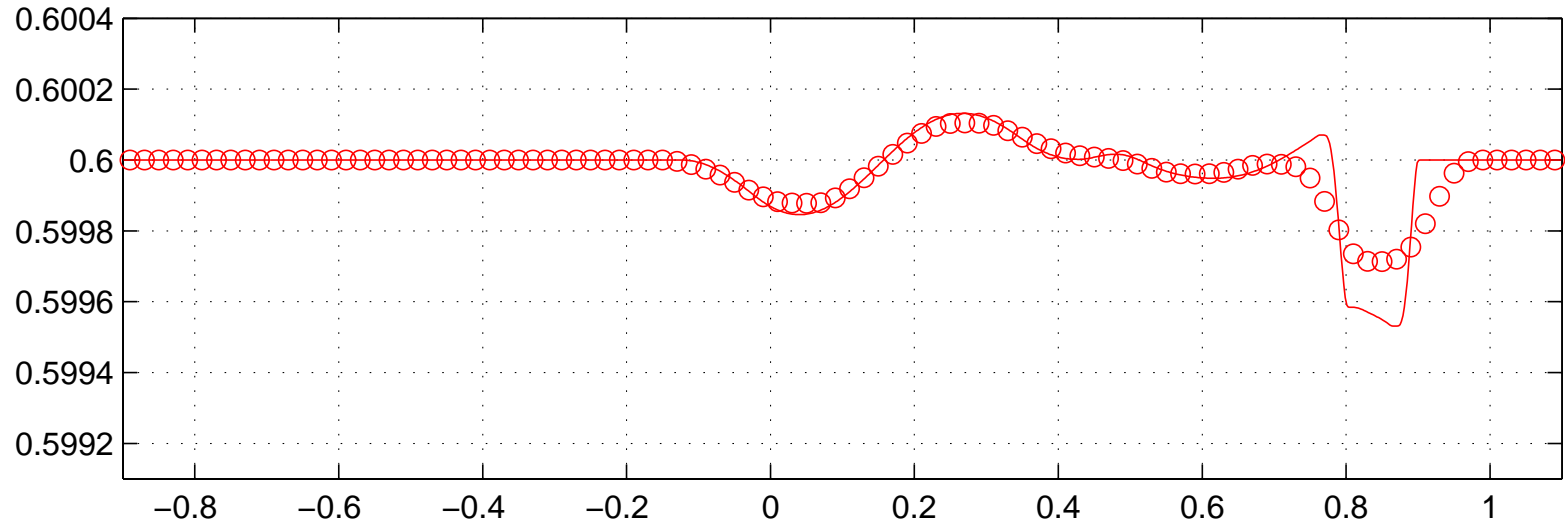


# Perturbation of a steady state at rest

## $h + b$ at $t = 4.5$

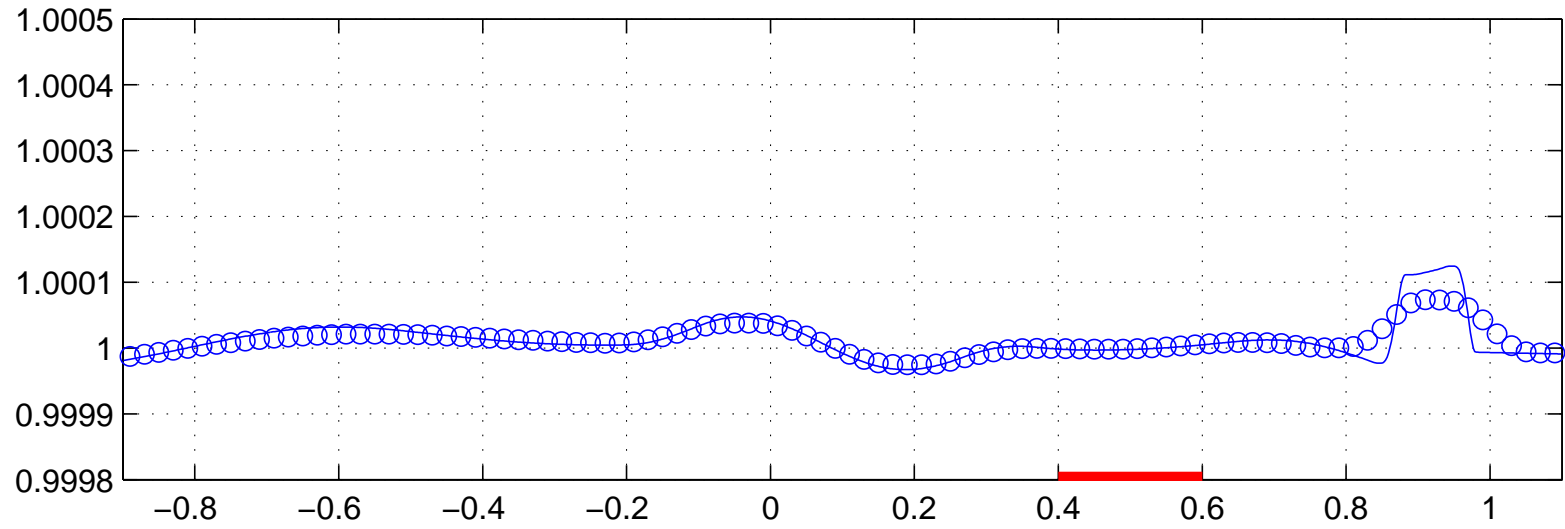


## $\phi$ at $t = 4.5$

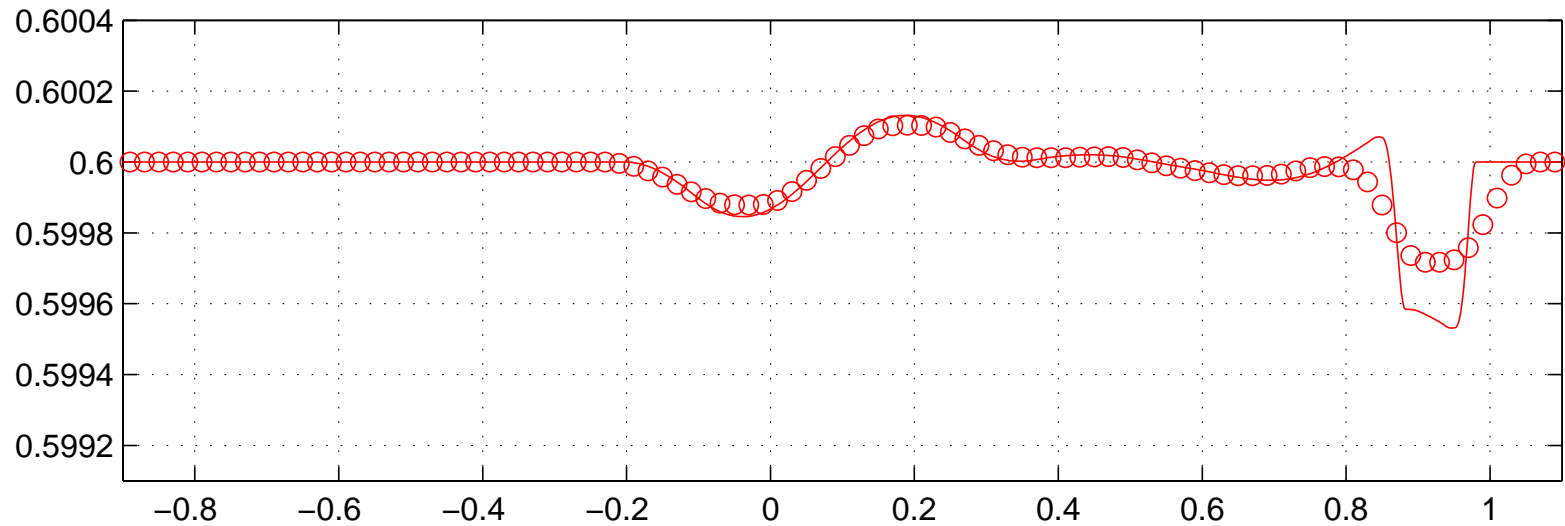


# Perturbation of a steady state at rest

## $h + b$ at $t = 4.75$

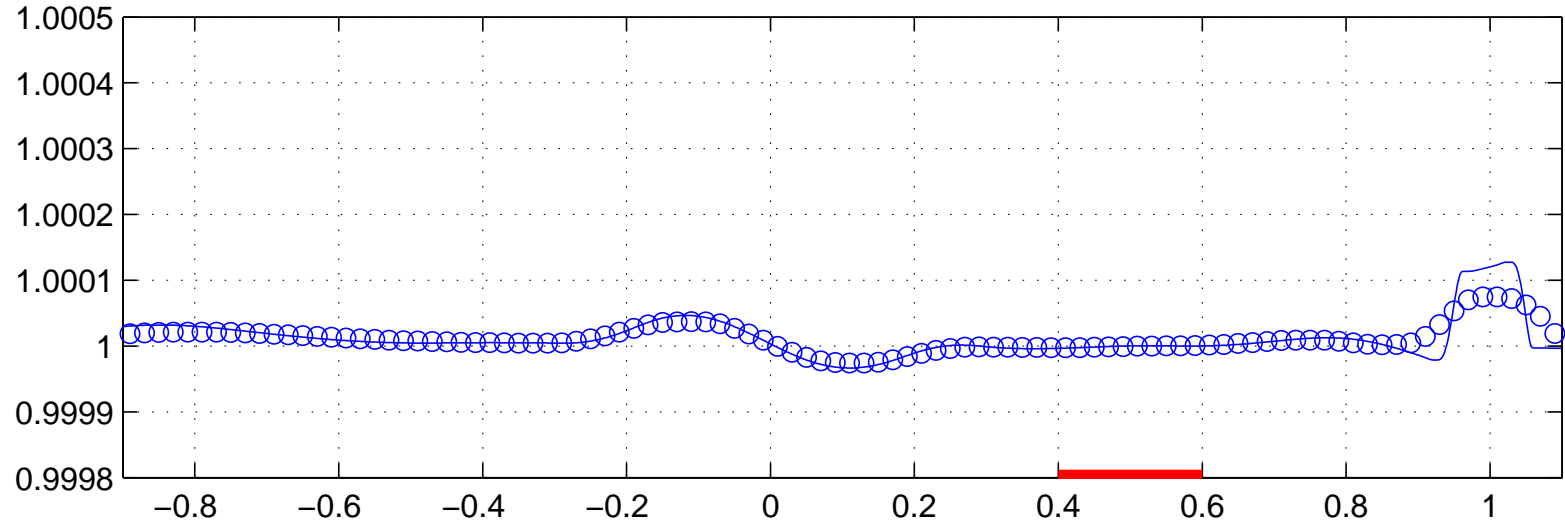


## $\phi$ at $t = 4.75$

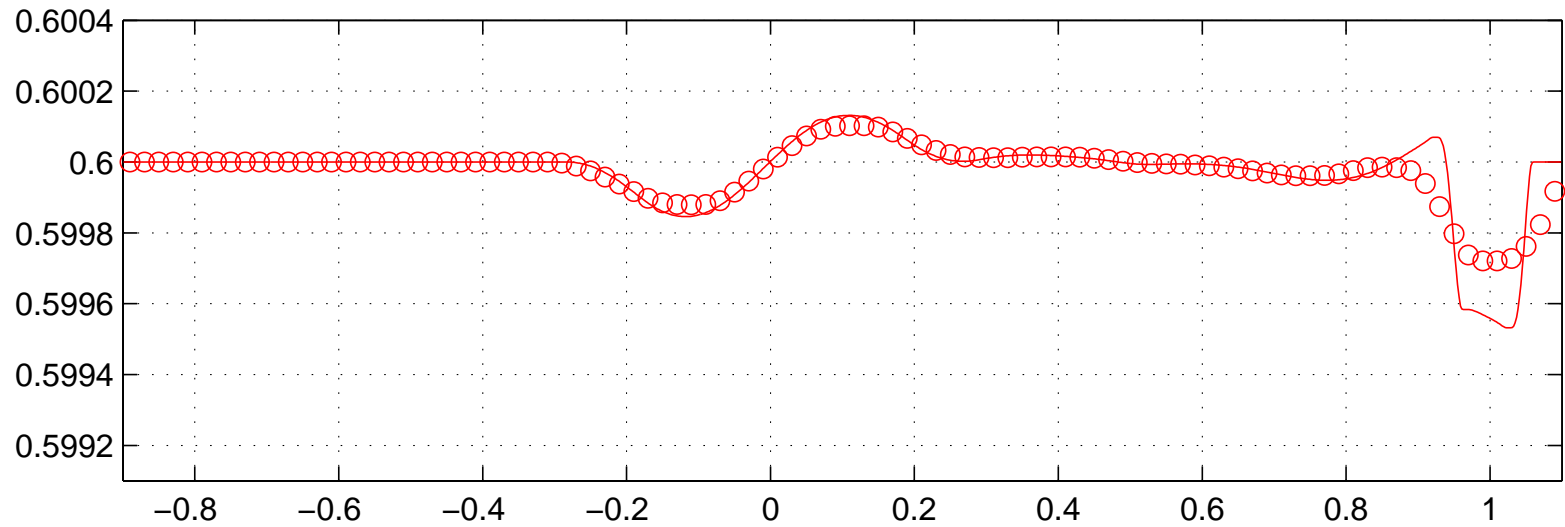


# Perturbation of a steady state at rest

## $h + b$ at $t = 5$

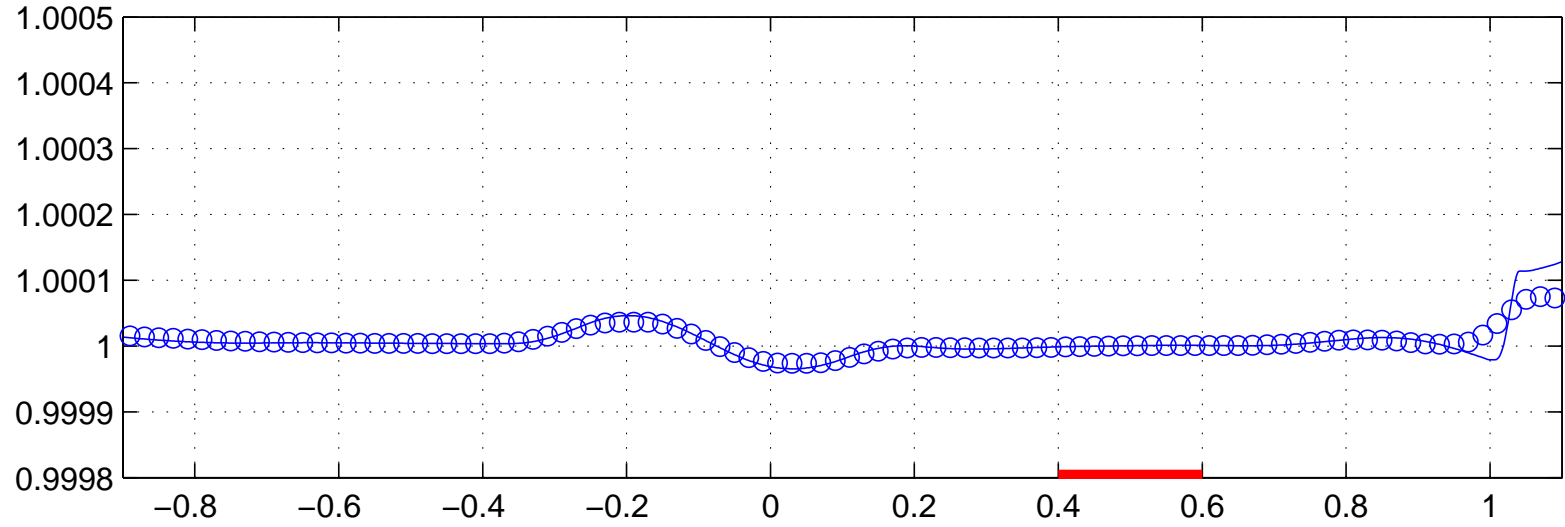


## $\phi$ at $t = 5$

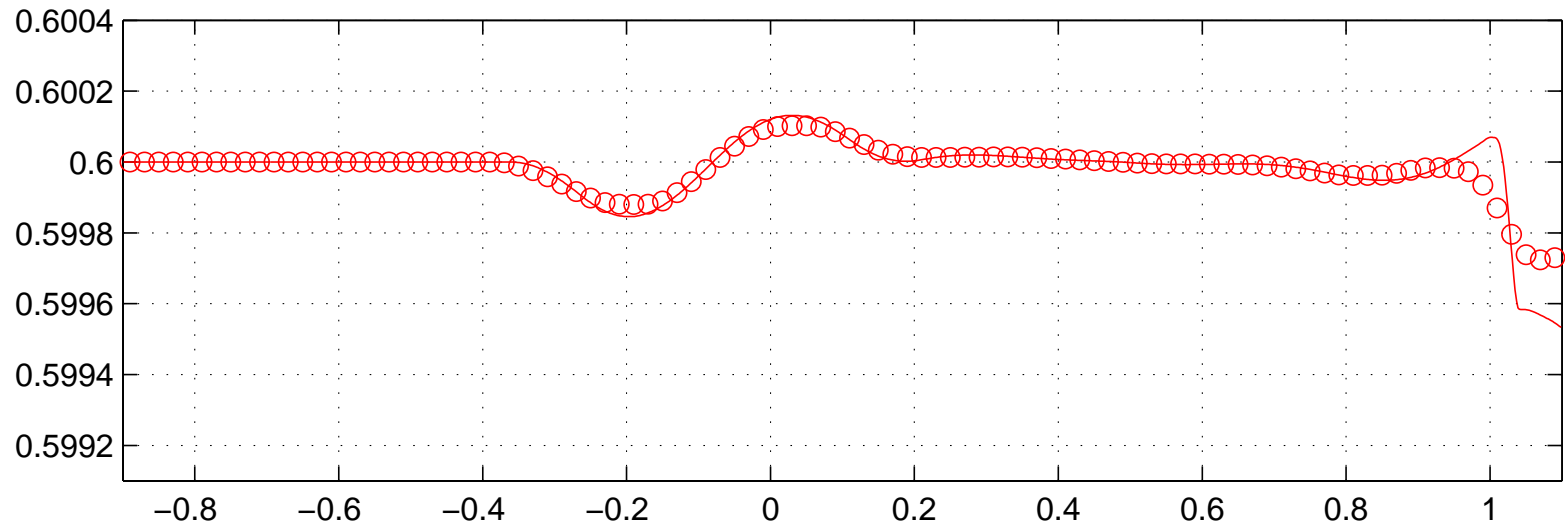


# Perturbation of a steady state at rest

## $h + b$ at $t = 5.25$

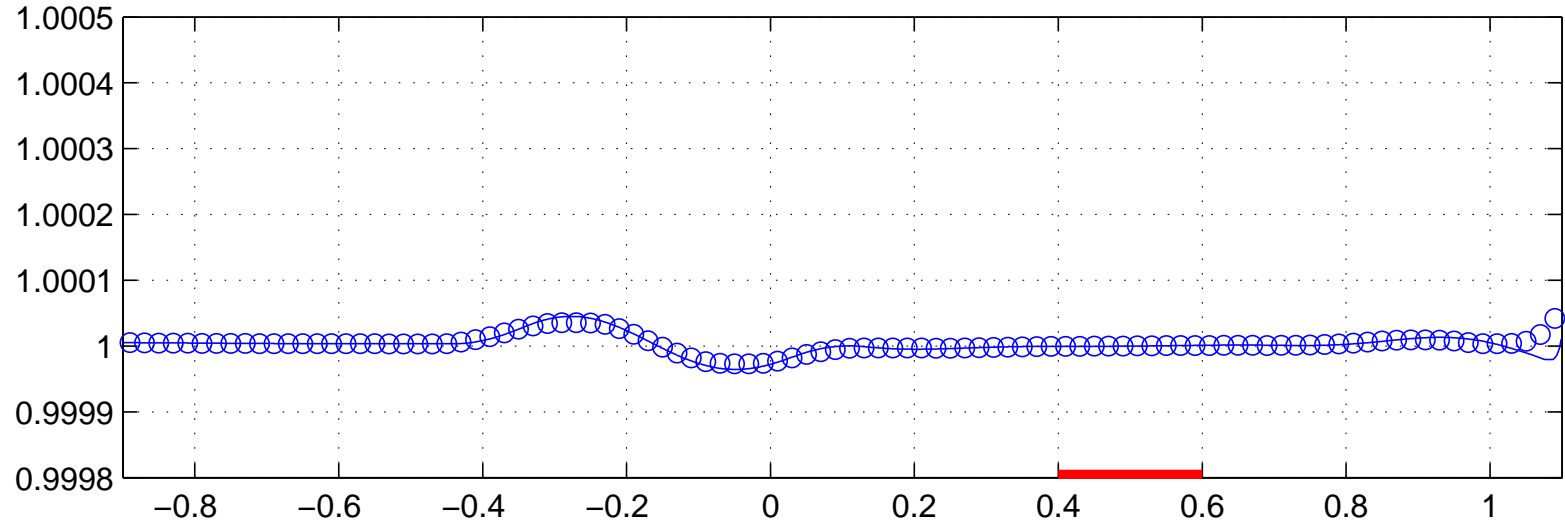


## $\phi$ at $t = 5.25$

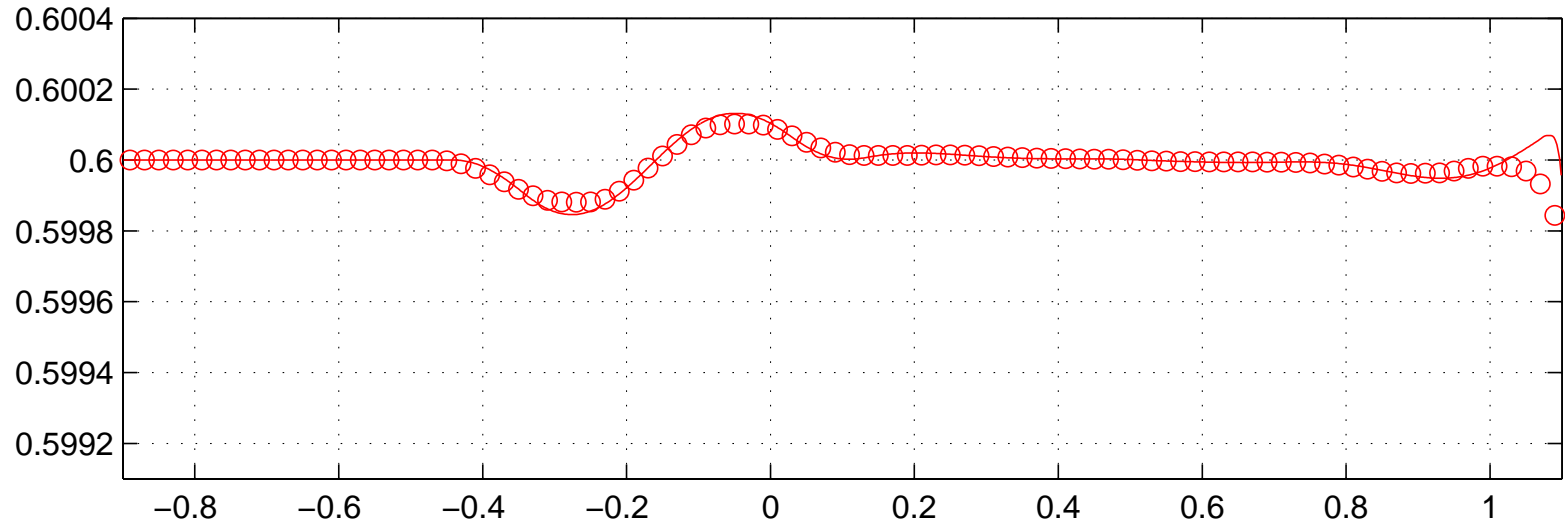


# Perturbation of a steady state at rest

## $h + b$ at $t = 5.5$

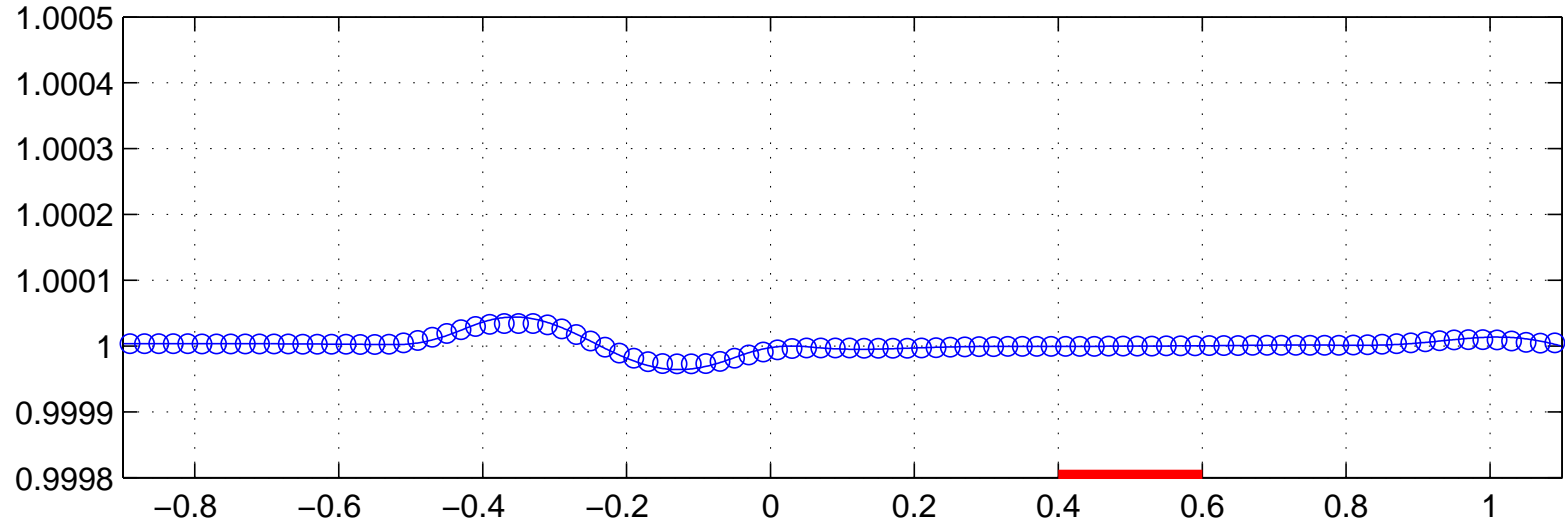


## $\phi$ at $t = 5.5$

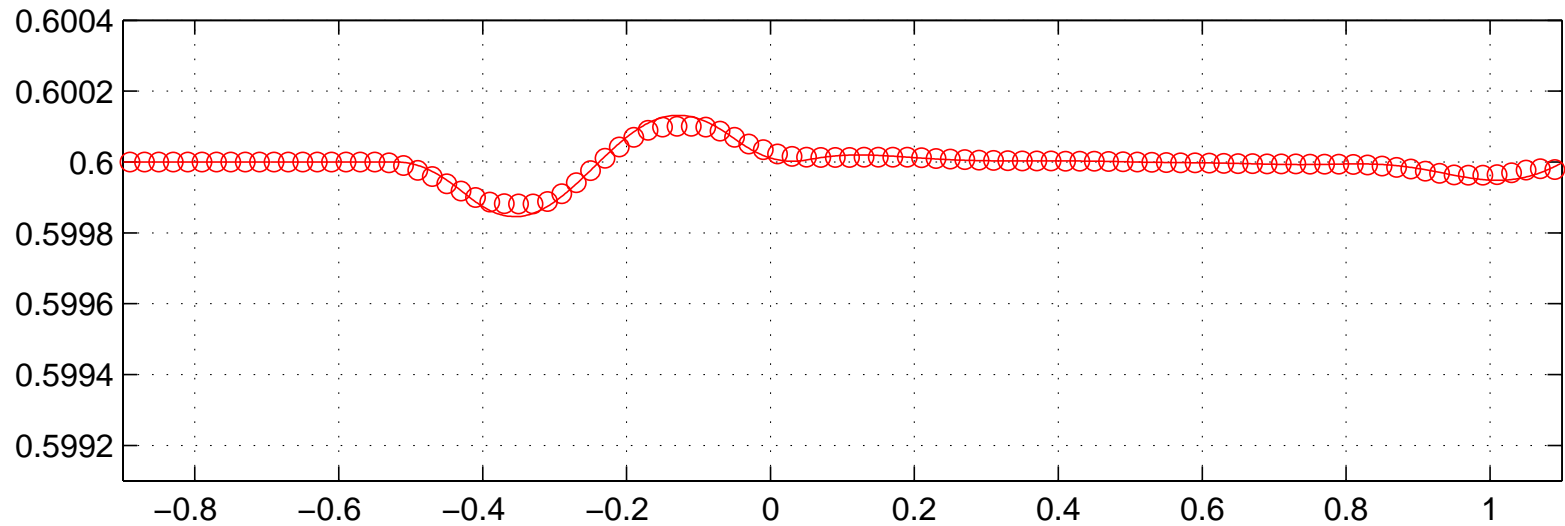


# Perturbation of a steady state at rest

## $h + b$ at $t = 5.75$



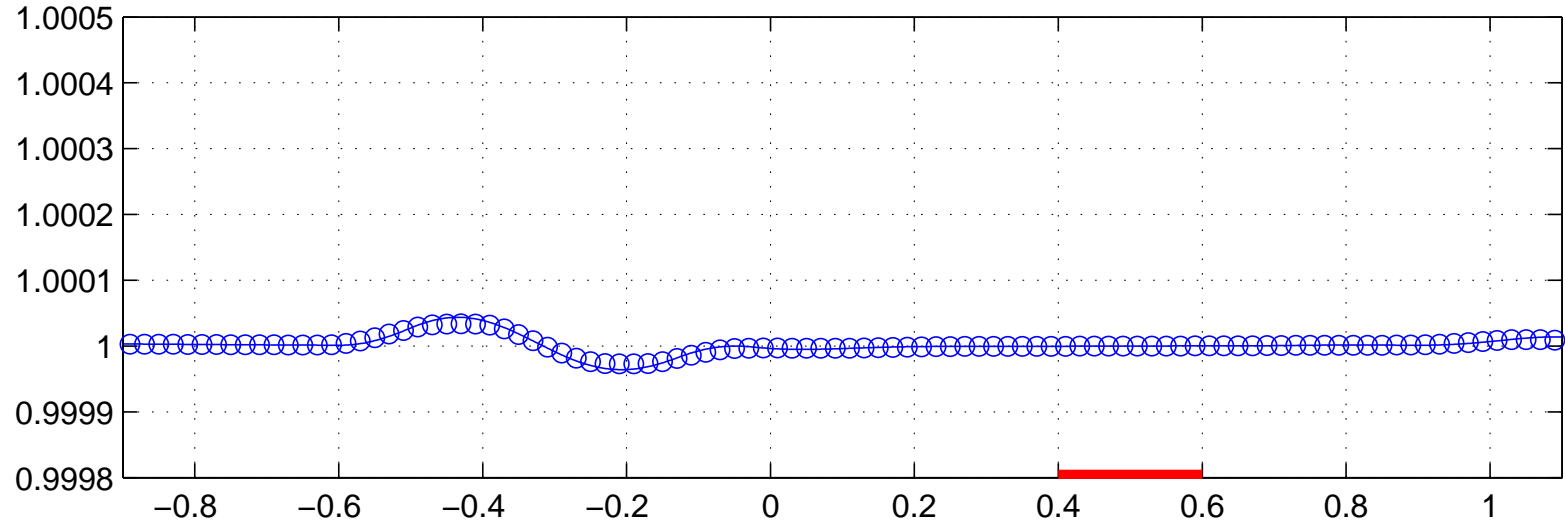
## $\phi$ at $t = 5.75$



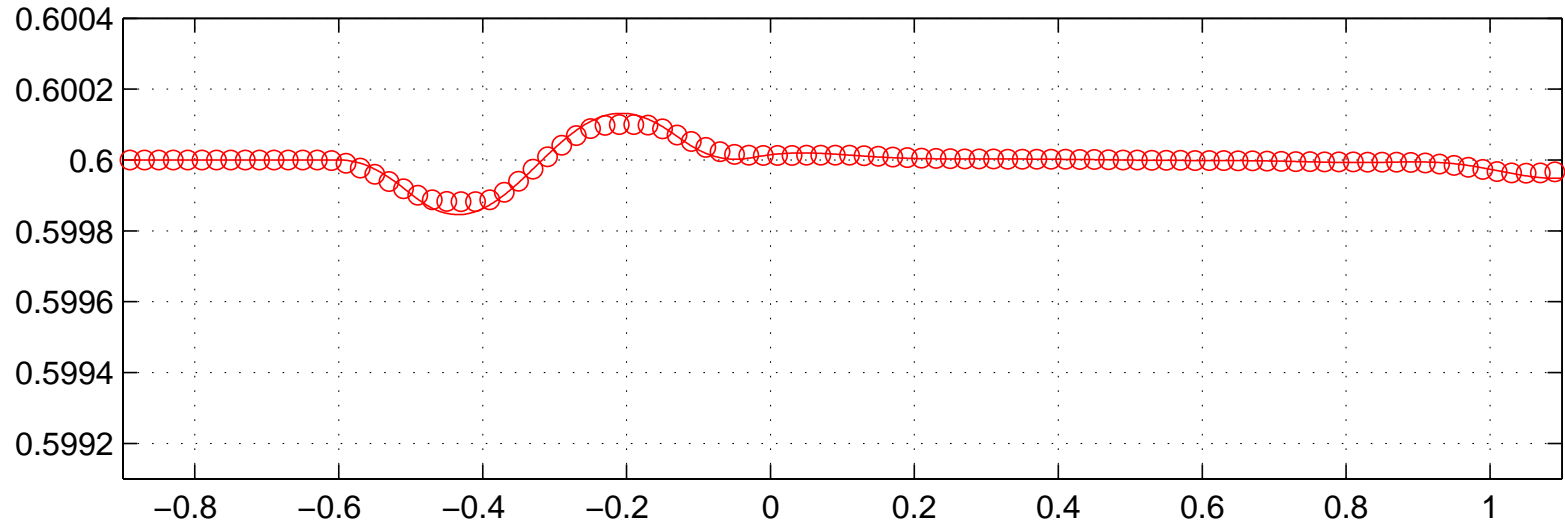


# Perturbation of a steady state at rest

## $h + b$ at $t = 6$

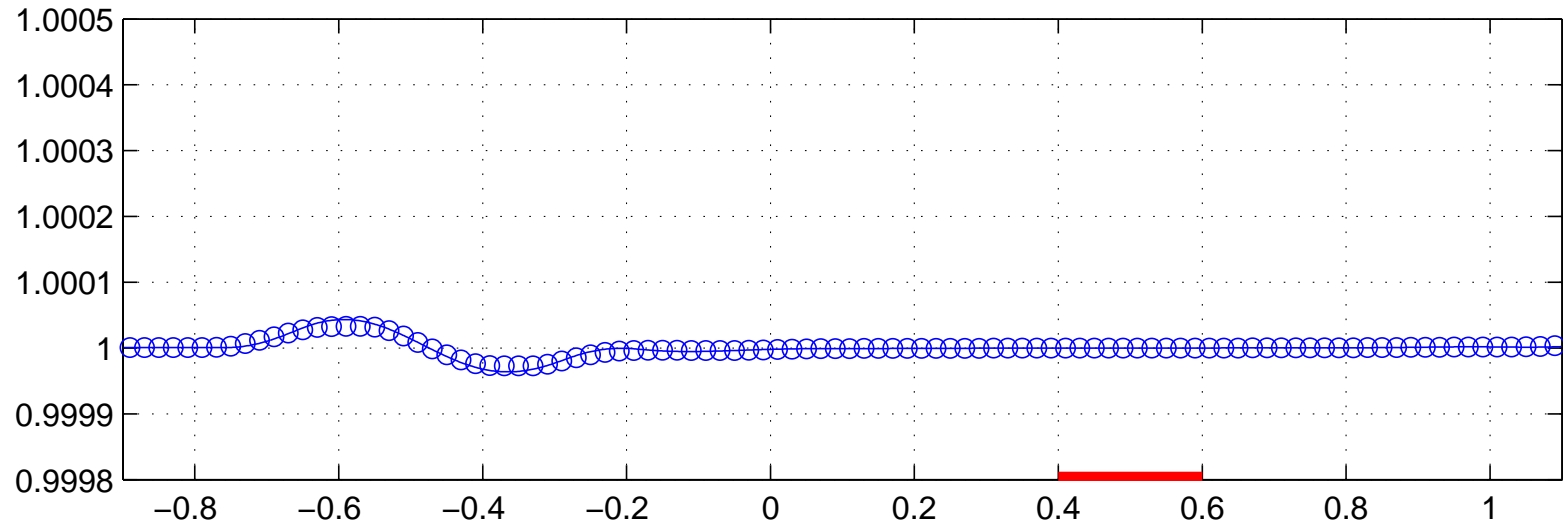


## $\phi$ at $t = 6$

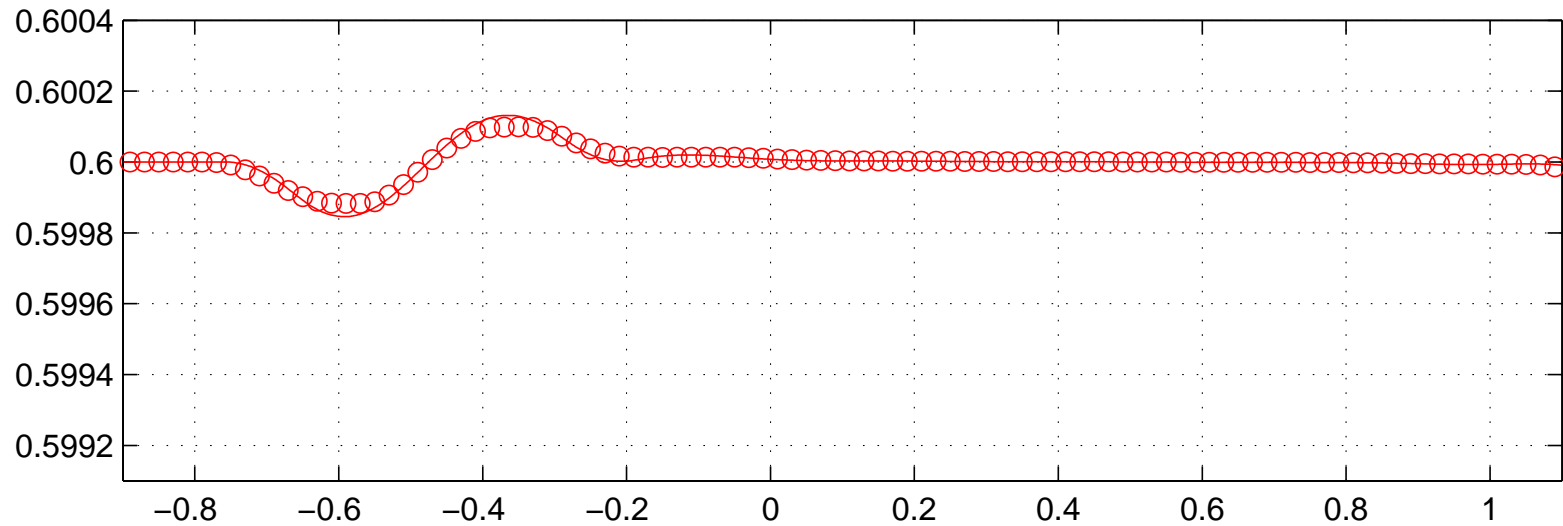


# Perturbation of a steady state at rest

## $h + b$ at $t = 6.5$

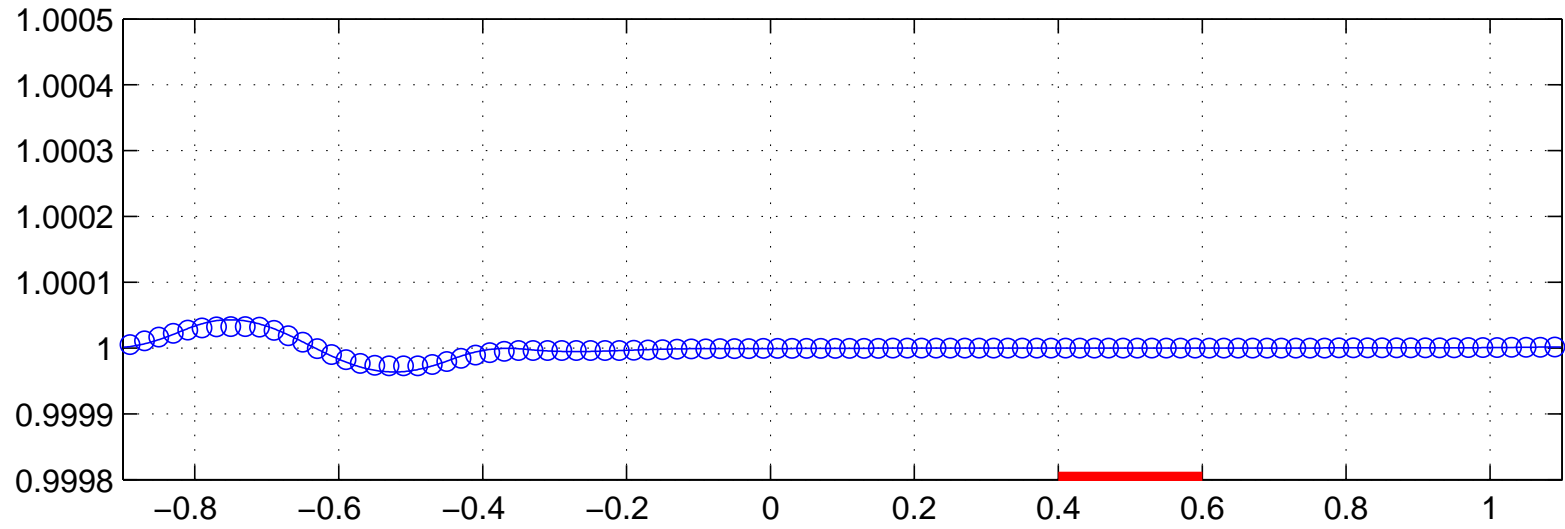


## $\phi$ at $t = 6.5$

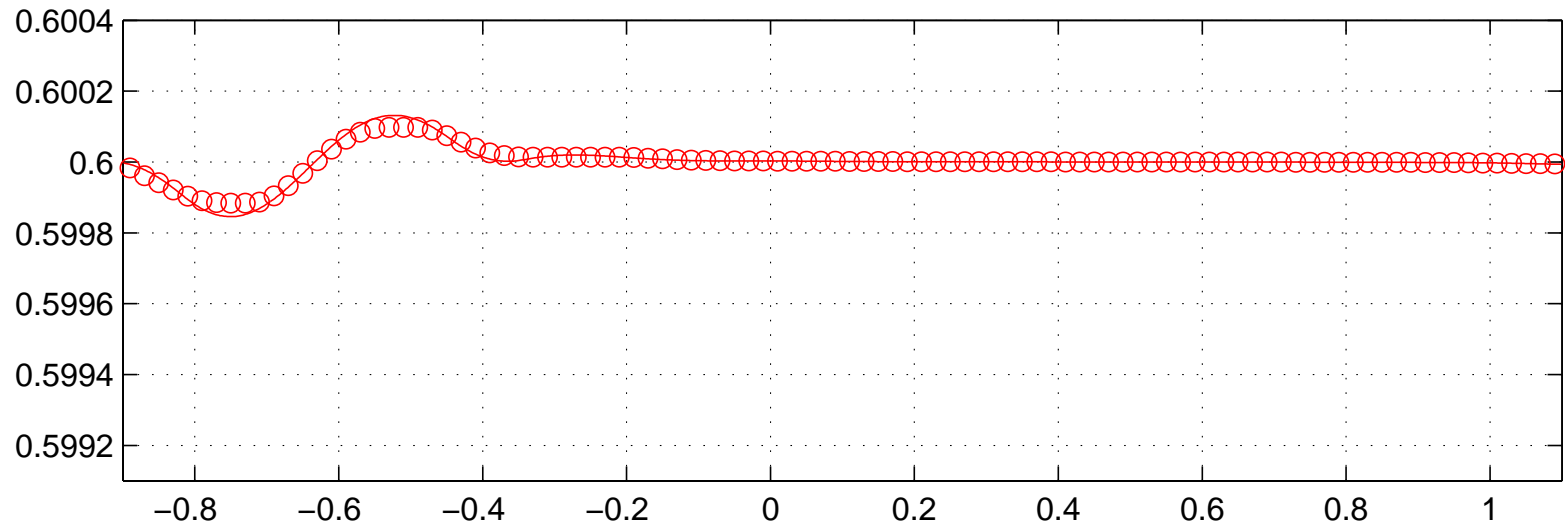


# Perturbation of a steady state at rest

## $h + b$ at $t = 7$

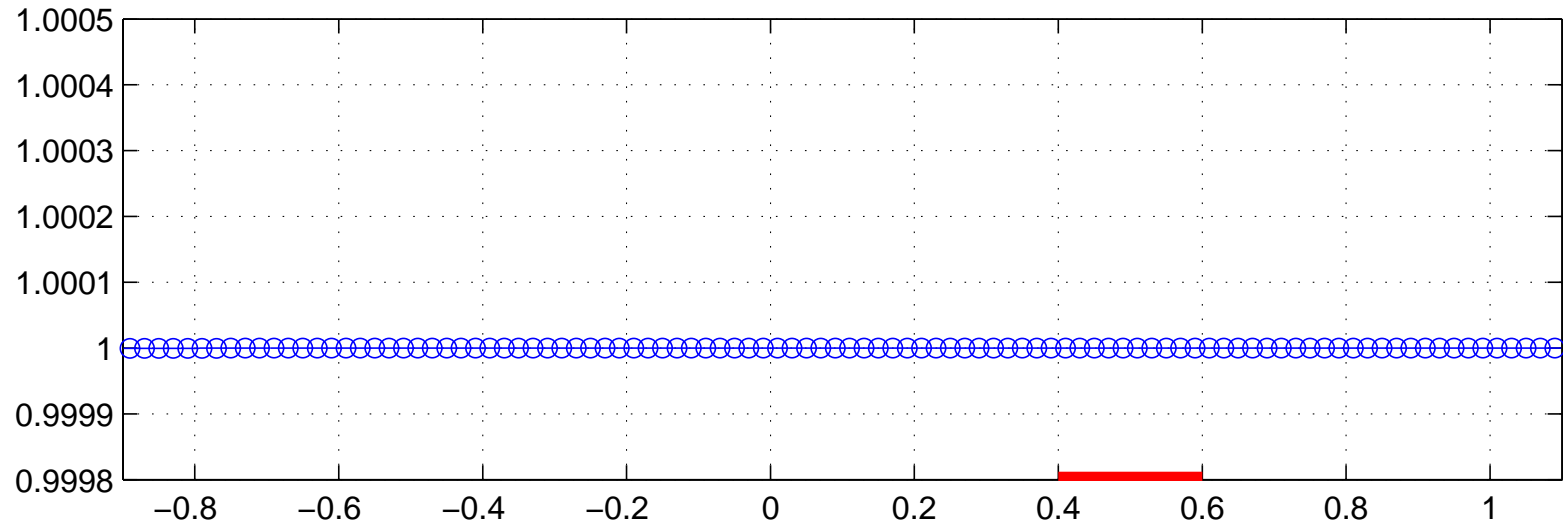


## $\phi$ at $t = 7$

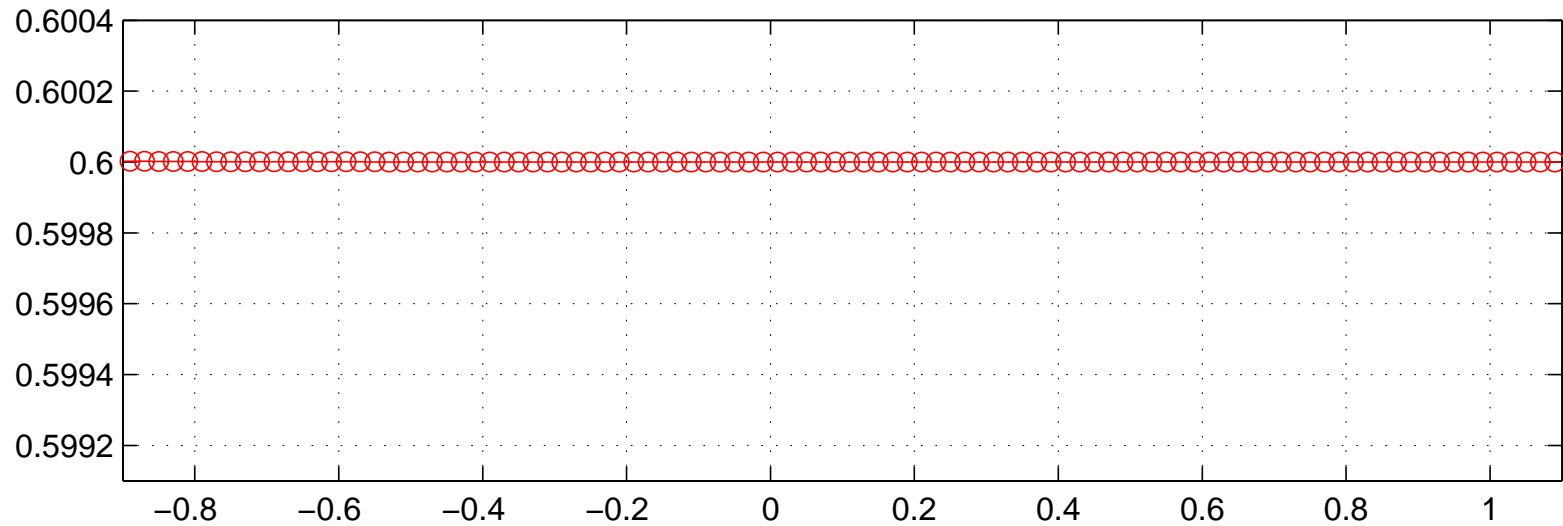


# Perturbation of a steady state at rest

## $h + b$ at $t = 10$



## $\phi$ at $t = 10$



## Numerical Test: Perturbation of a steady flow moving over a bump

Steady state conditions for a moving flow with  $v_s = v_f \equiv v$ :

$$\varphi = \text{const.}, \quad hv = \text{const.}, \quad g(h + b) + \frac{1}{2}v^2 = \text{const.}$$

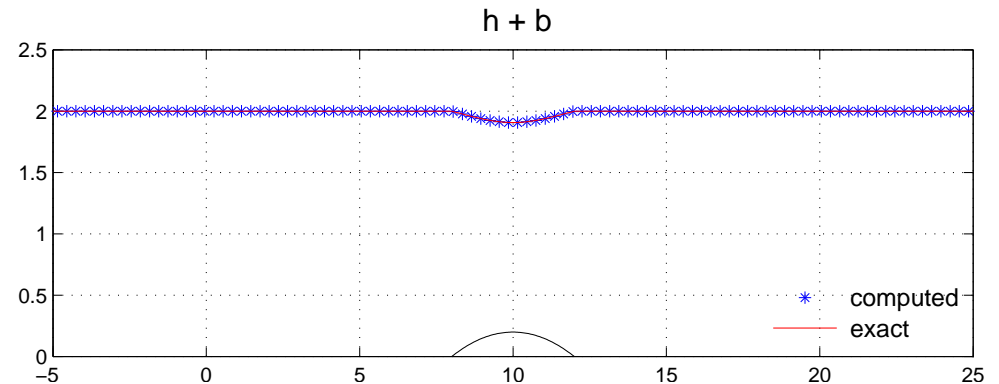
Test 1: Convergence to a steady subcritical flow over a bump (as single-phase s.w.)

$$b(x) = \begin{cases} 0.2 - 0.05(x - 10)^2 & \text{if } 8 < x < 12, \\ 0 & \text{otherwise.} \end{cases}$$

I.C.  $h = 2$ ,  $\varphi = \text{const.}$ ,  $v_s = v_f = 0$ .

B.C.  $(hv)_{\text{in}} = 4.42$ ,  $h_{\text{out}} = 2$ .

100 grid cells; solution at  $t = 50$ .

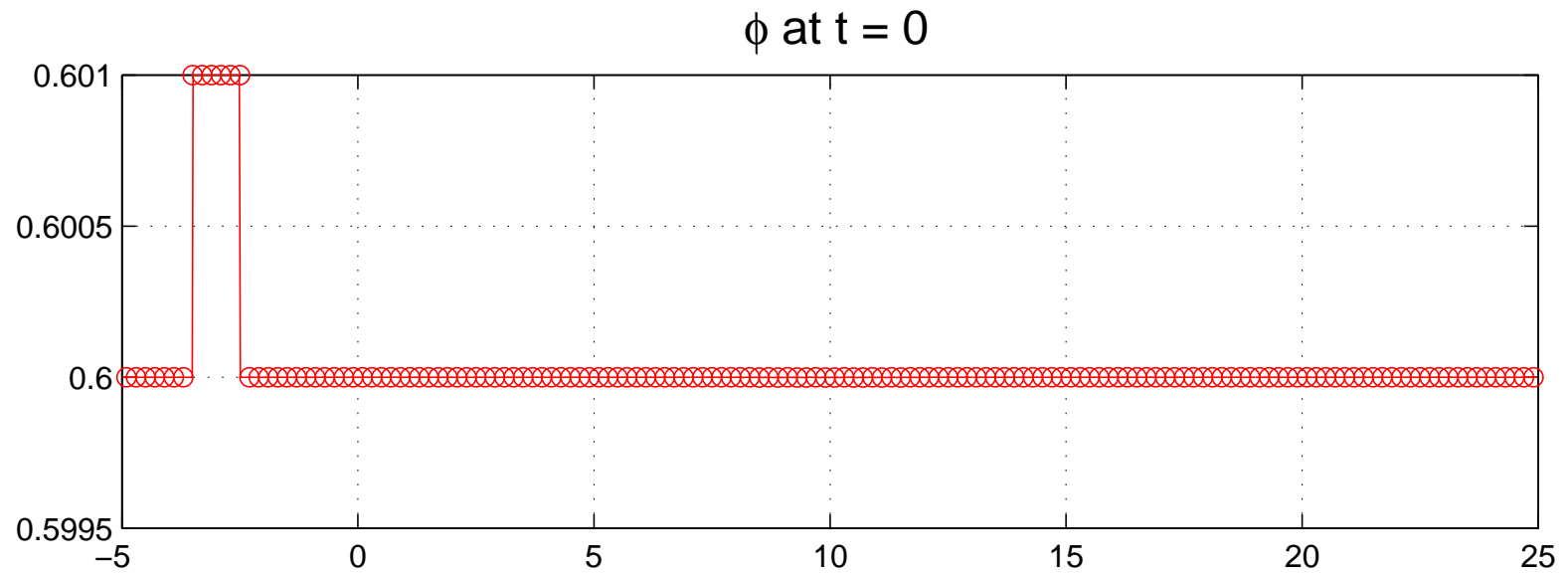
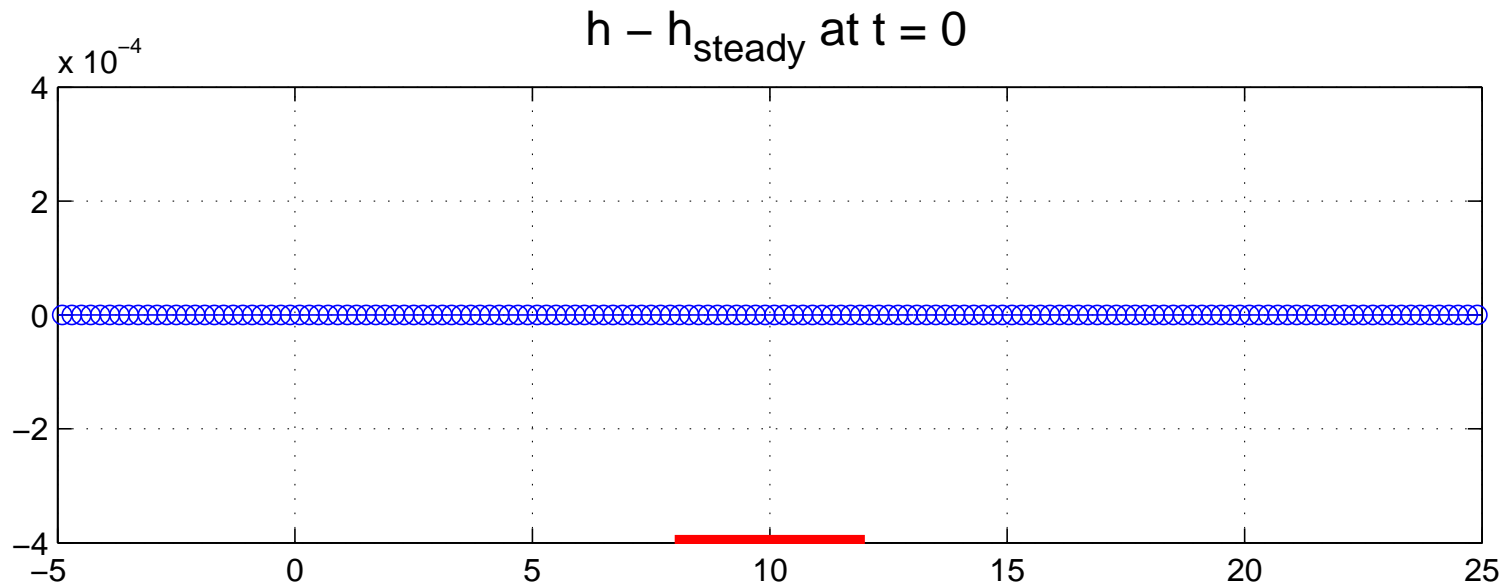


Now: take initial disturbance of  $\varphi$ .

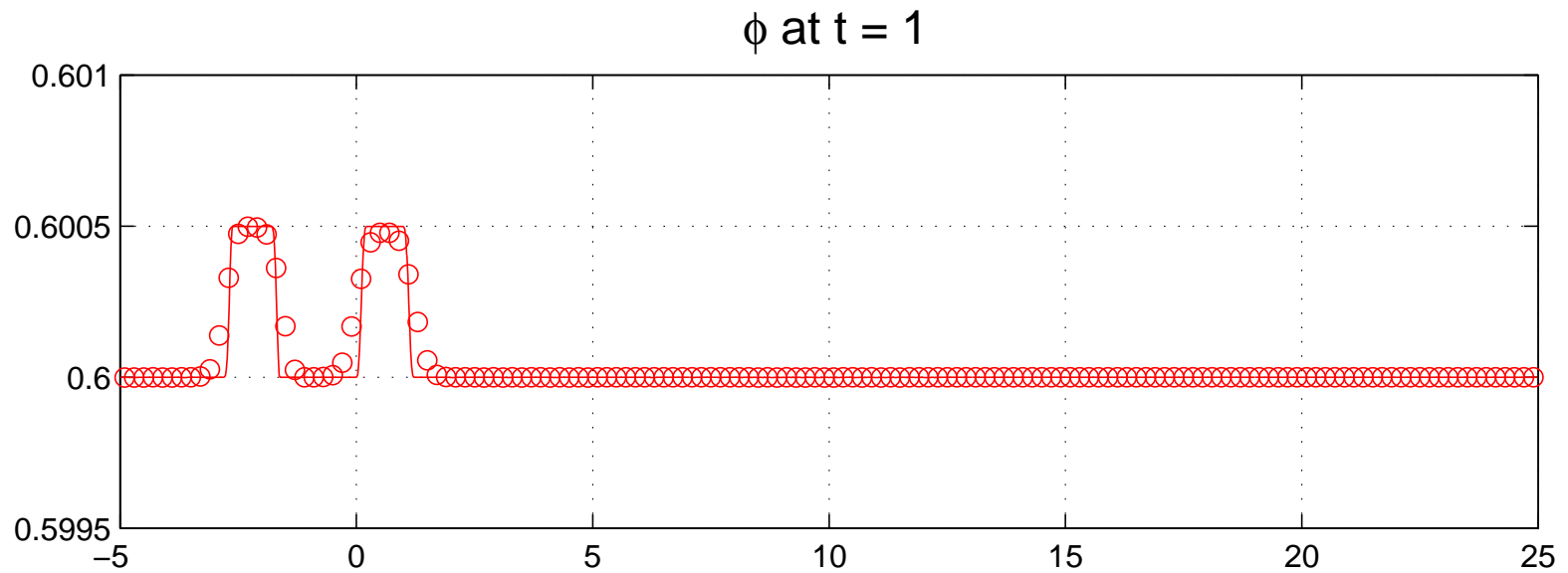
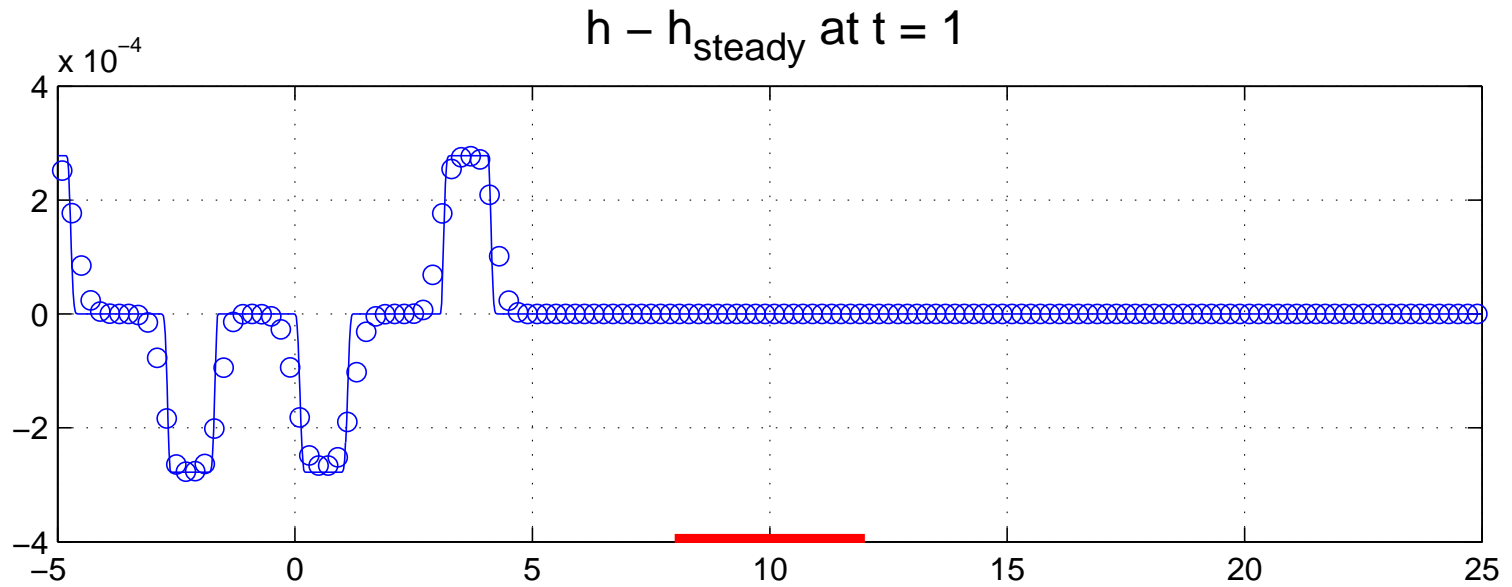
$$\varphi(x, 0) = \varphi_0 + \tilde{\varphi}, \quad \varphi_0 = 0.6, \quad \tilde{\varphi} = 10^{-3}, \quad \text{for } -3.5 \leq x \leq -2.5.$$

Grid cells = 150, Reference curve: 1500 cells. 2nd order; CFL = 0.9.

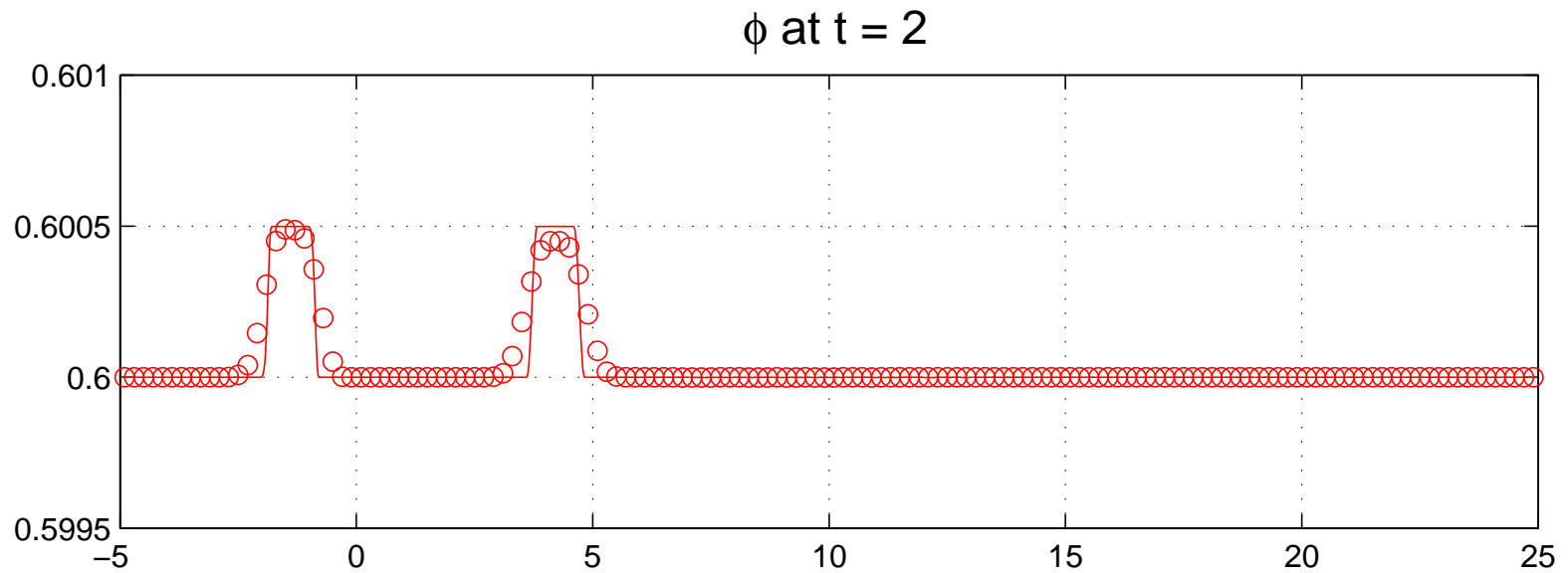
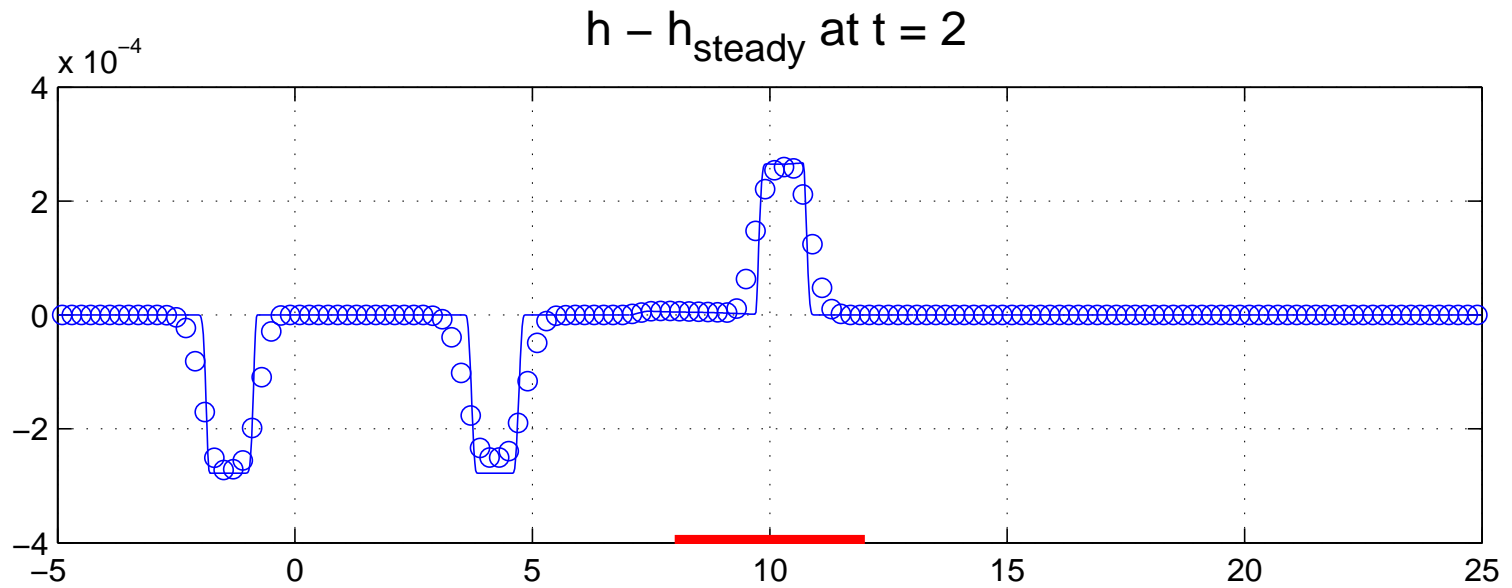
# Perturbation of a steady flow in motion



# Perturbation of a steady flow in motion

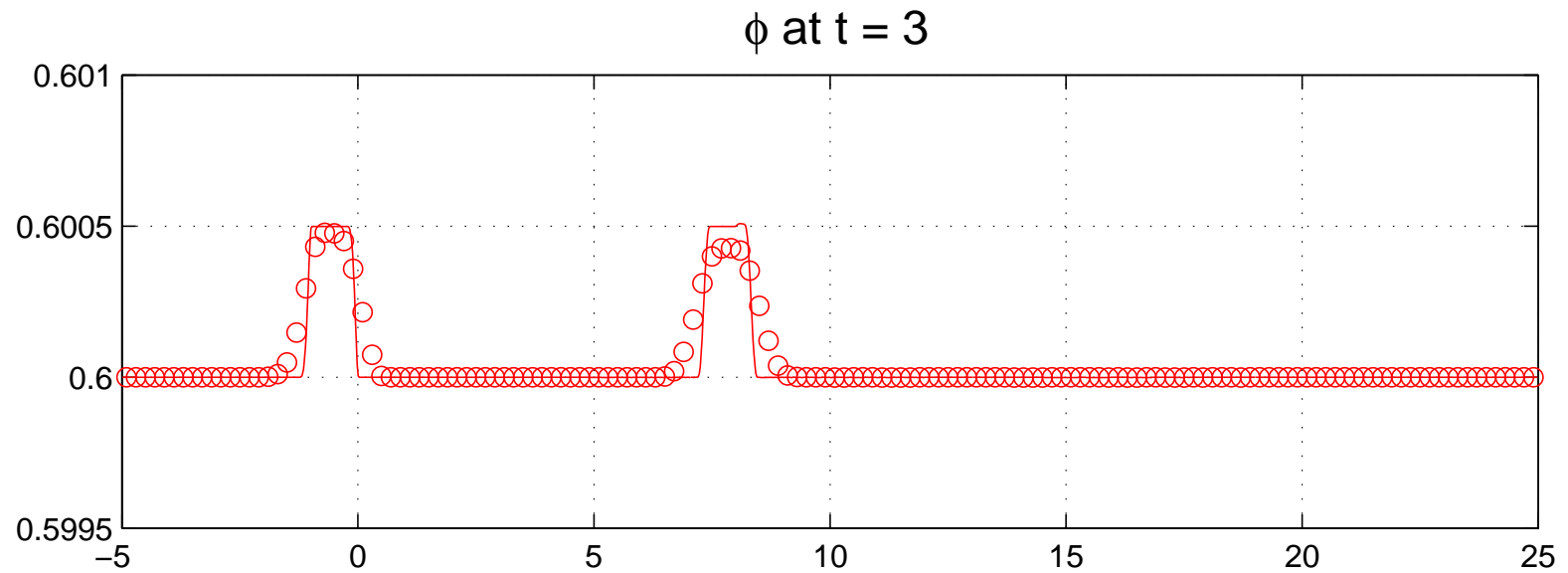
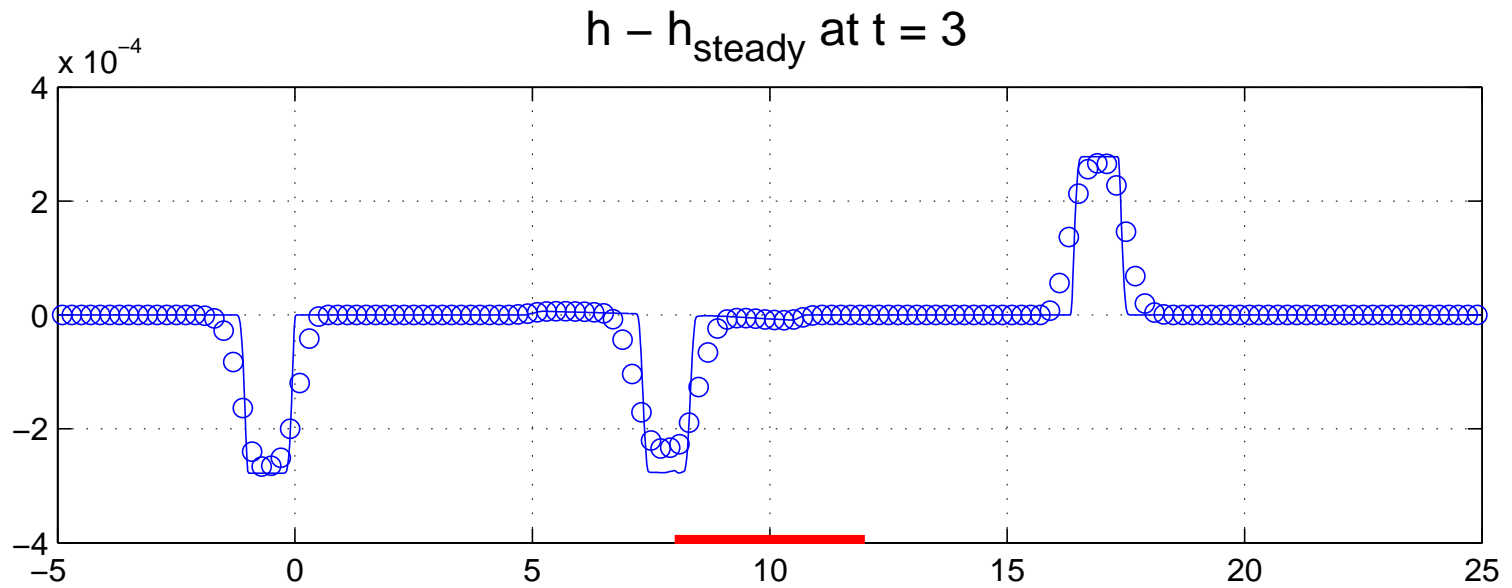


# Perturbation of a steady flow in motion

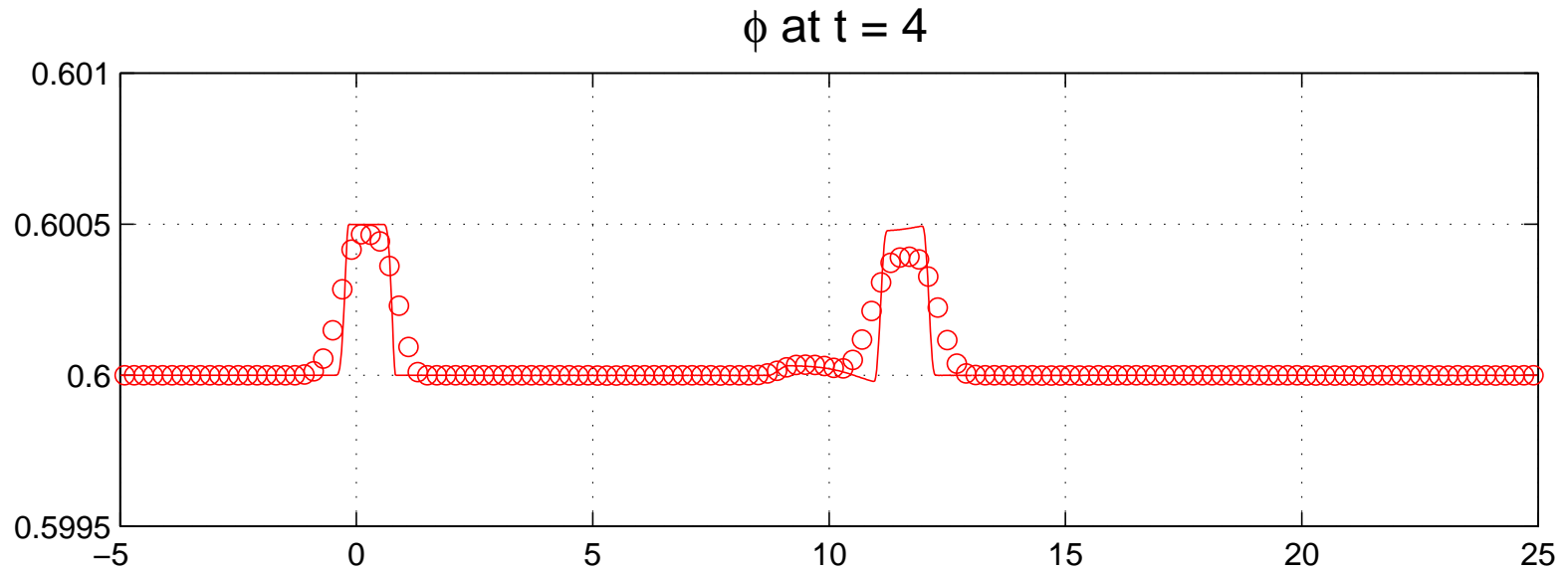
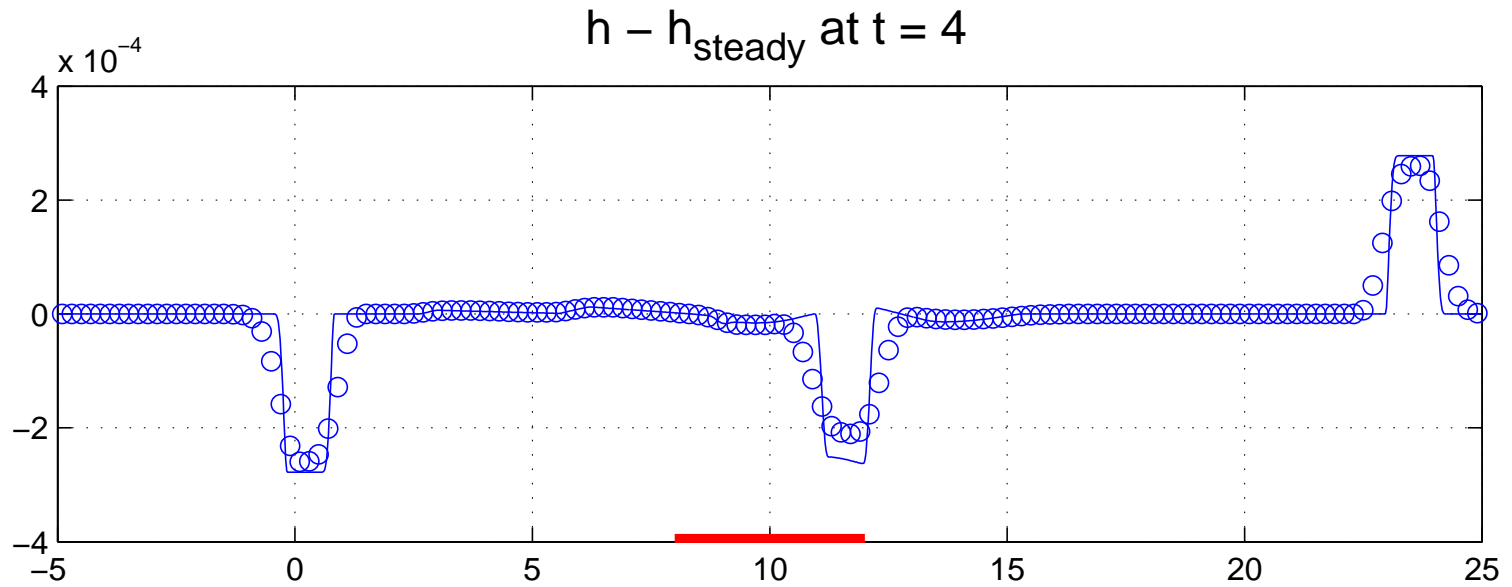




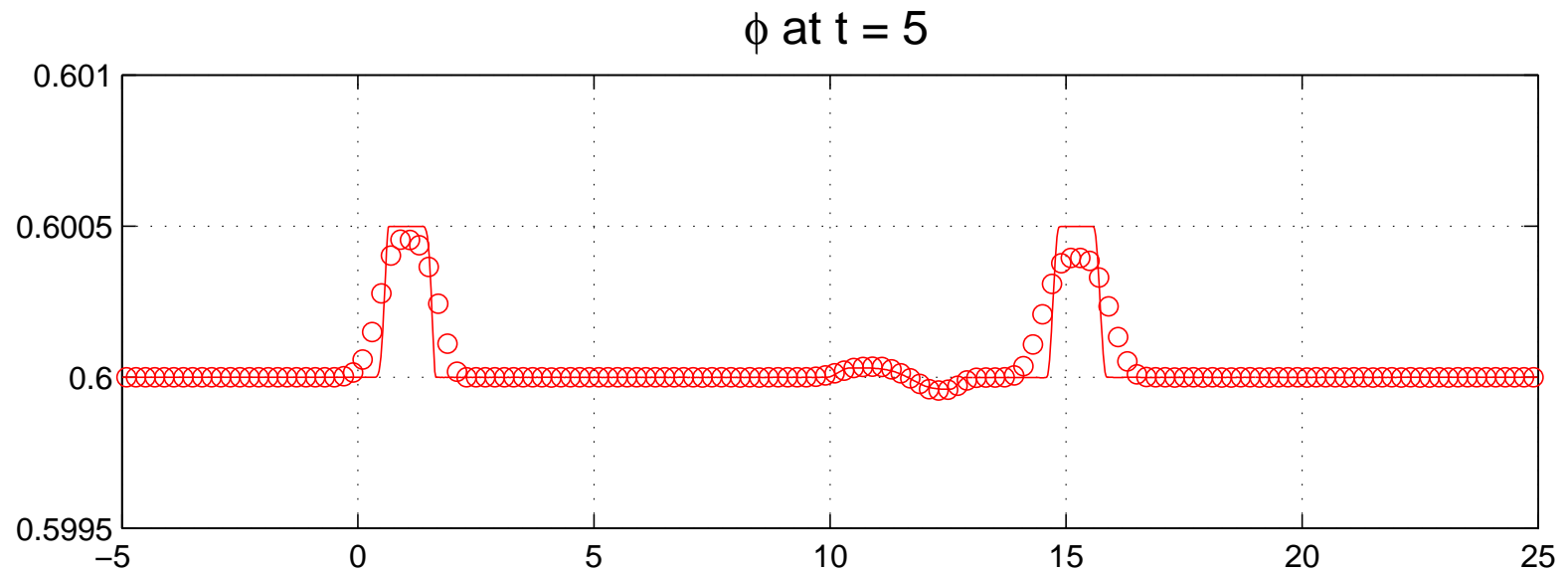
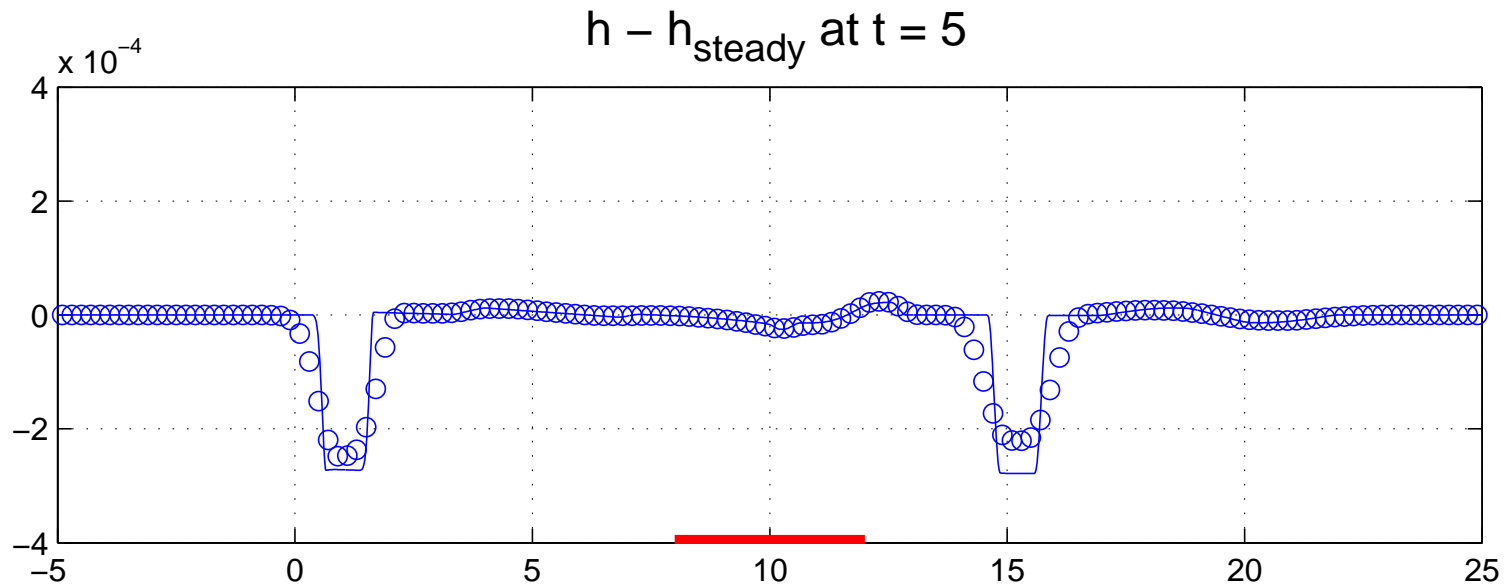
# Perturbation of a steady flow in motion



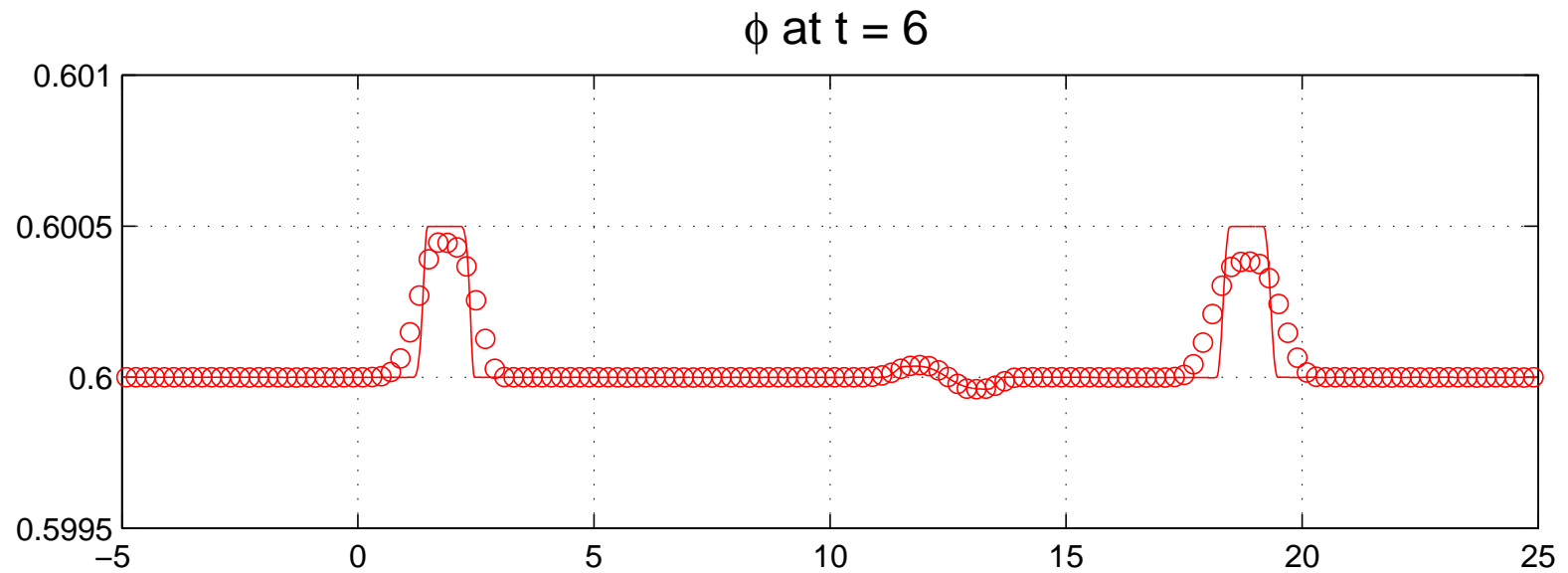
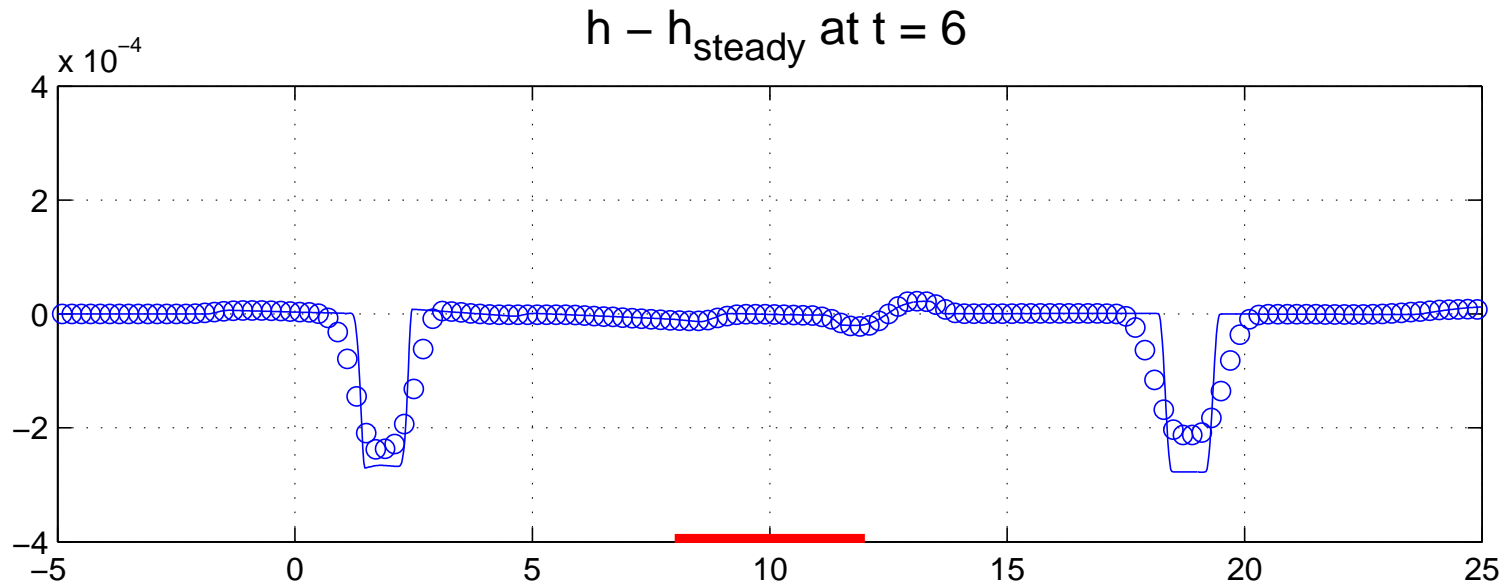
# Perturbation of a steady flow in motion



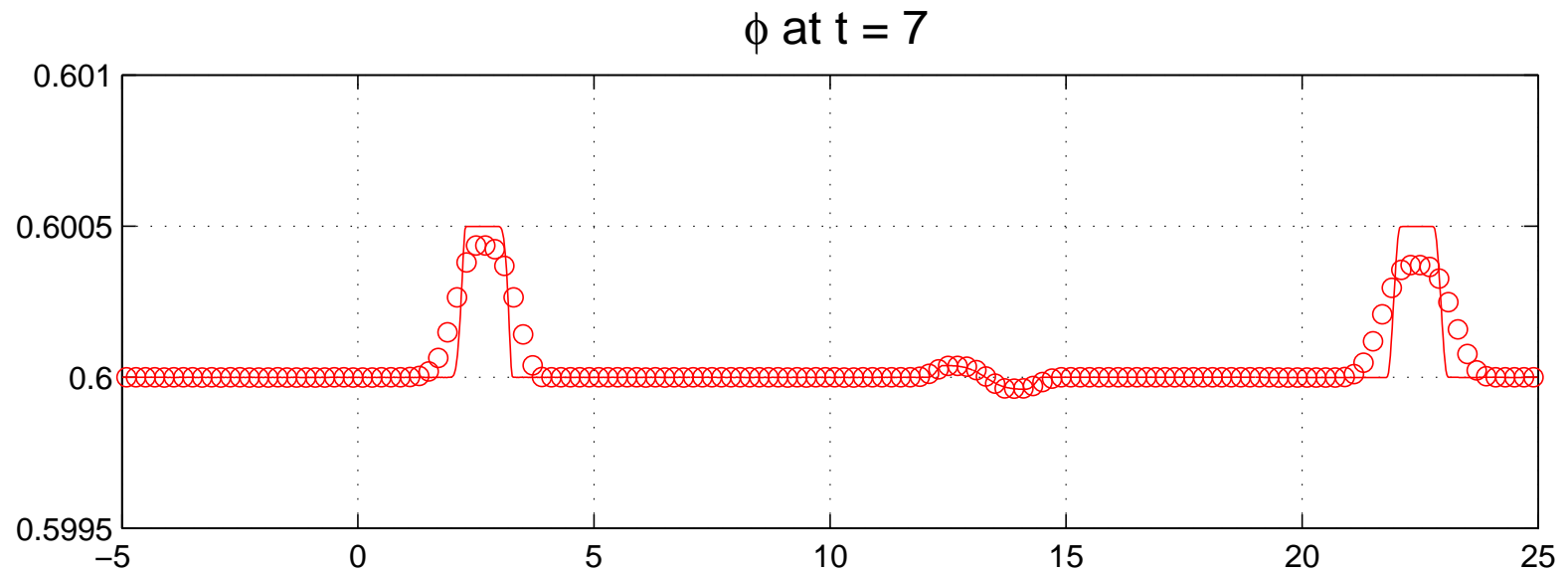
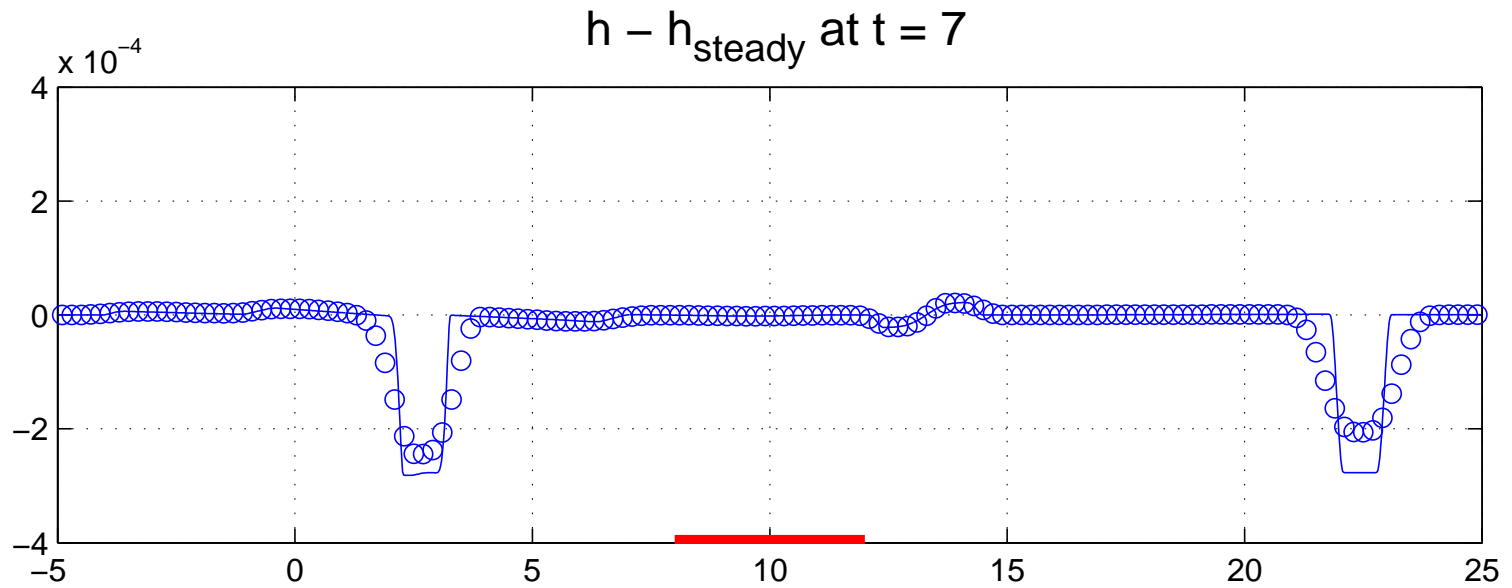
# Perturbation of a steady flow in motion



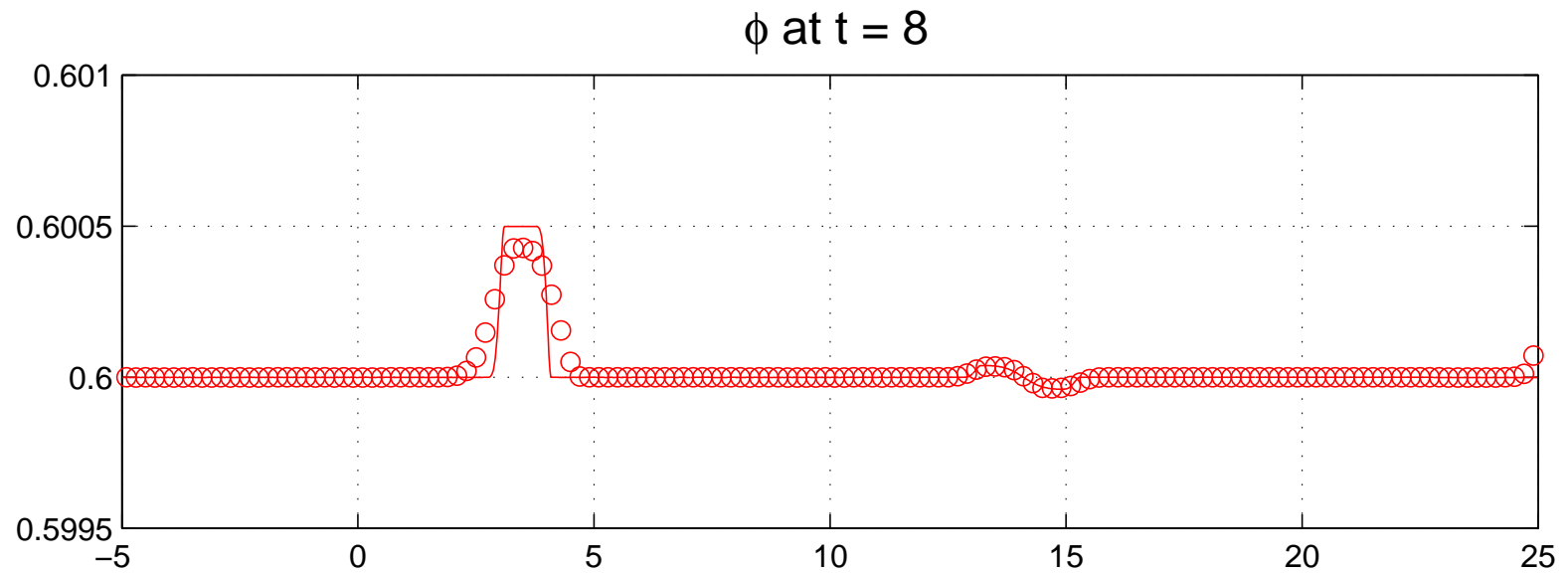
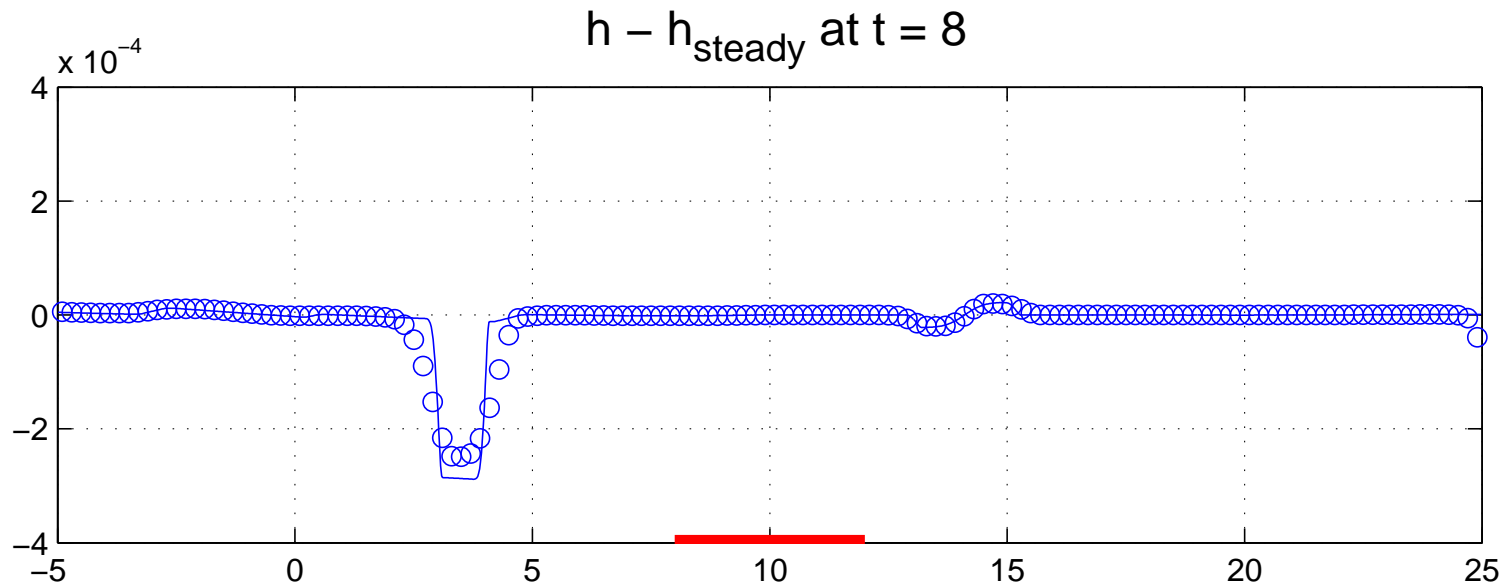
# Perturbation of a steady flow in motion



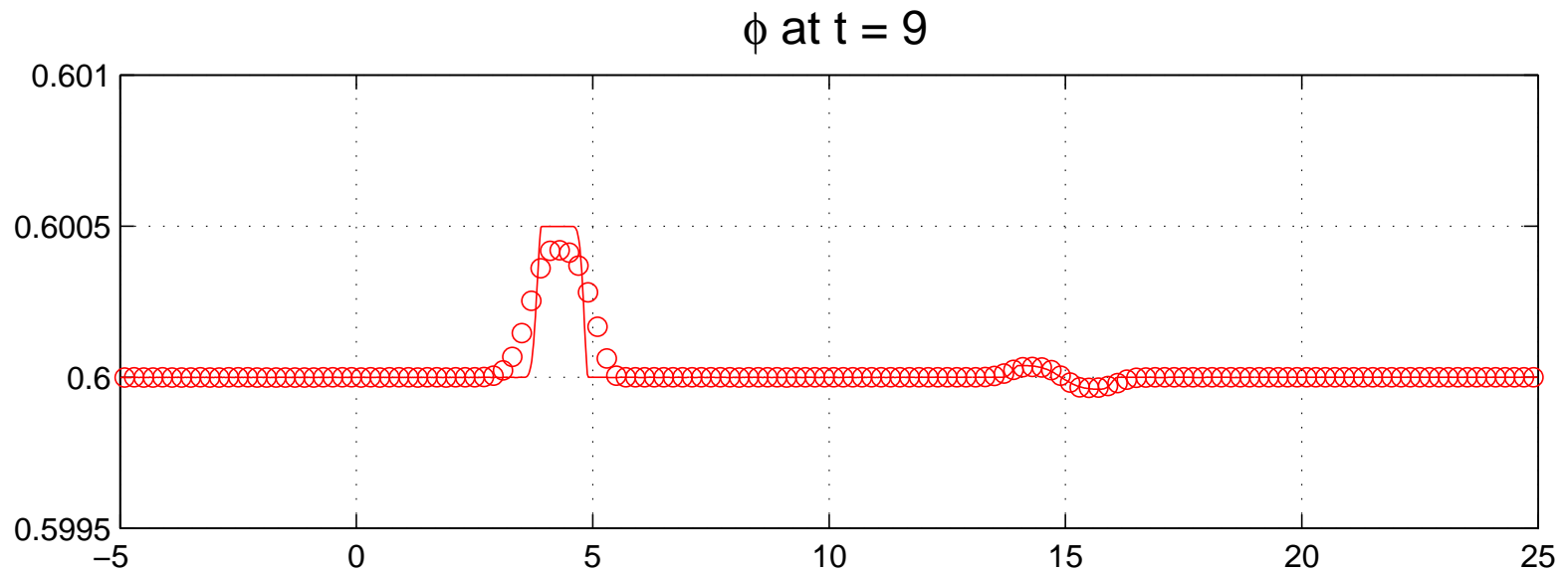
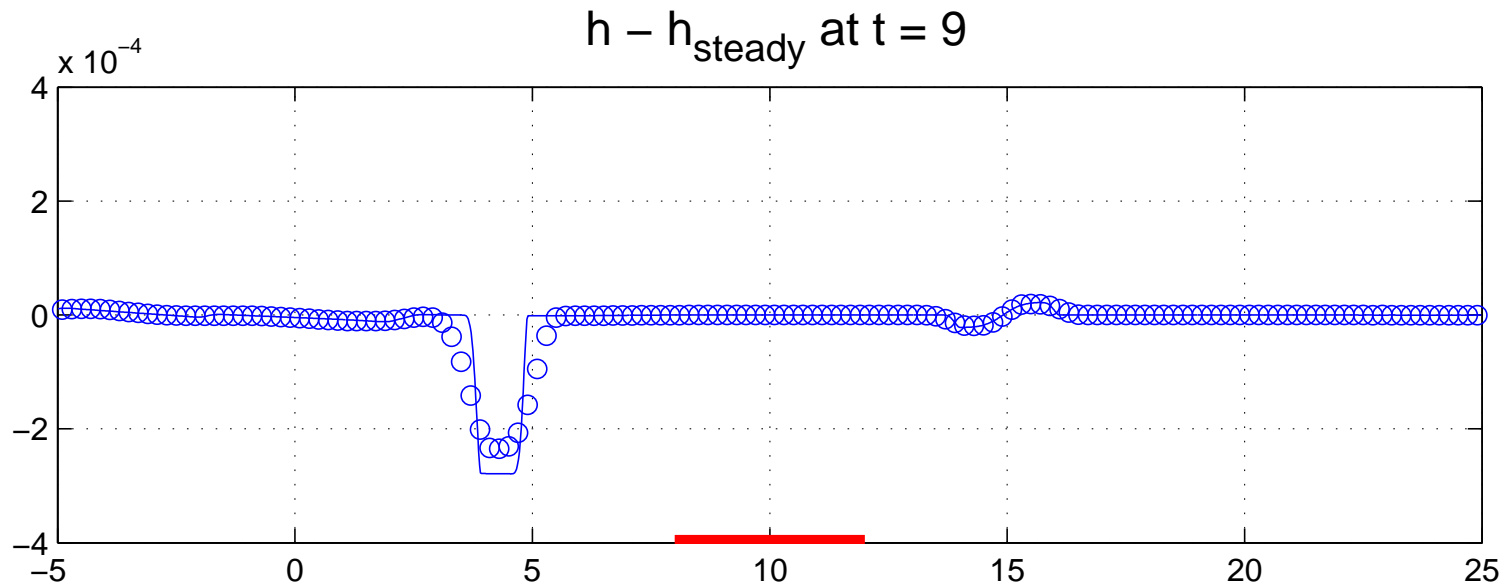
# Perturbation of a steady flow in motion



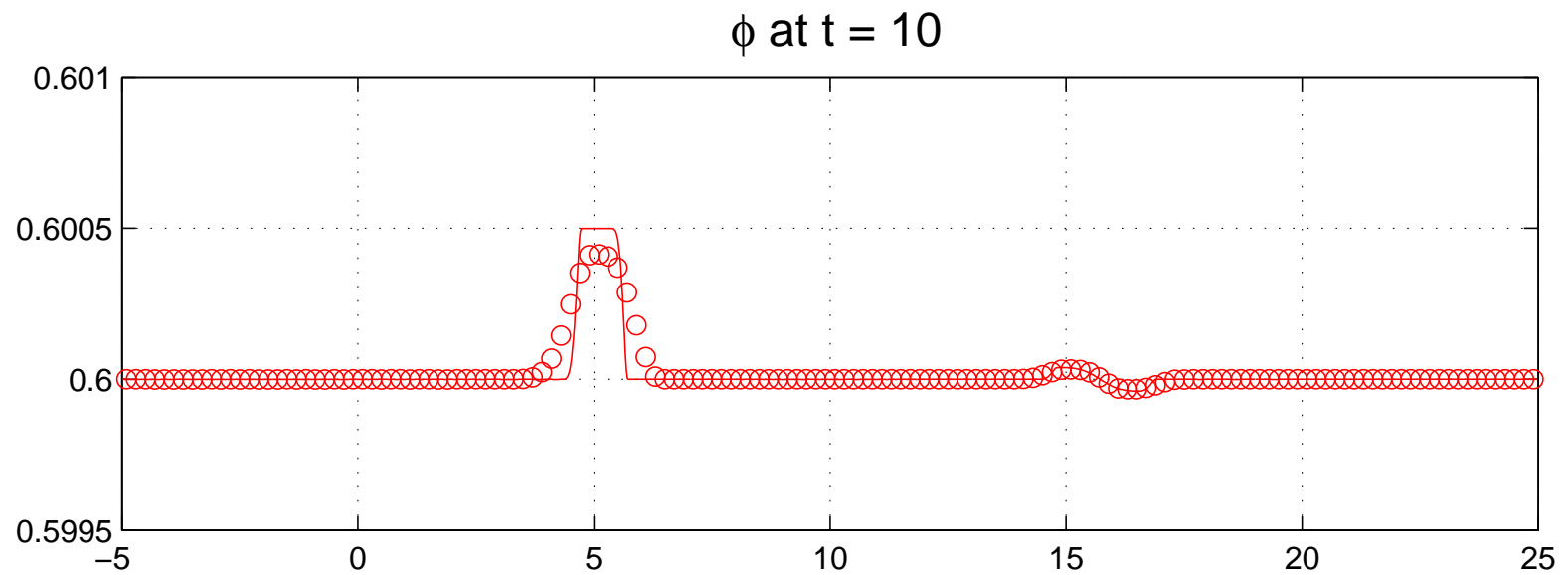
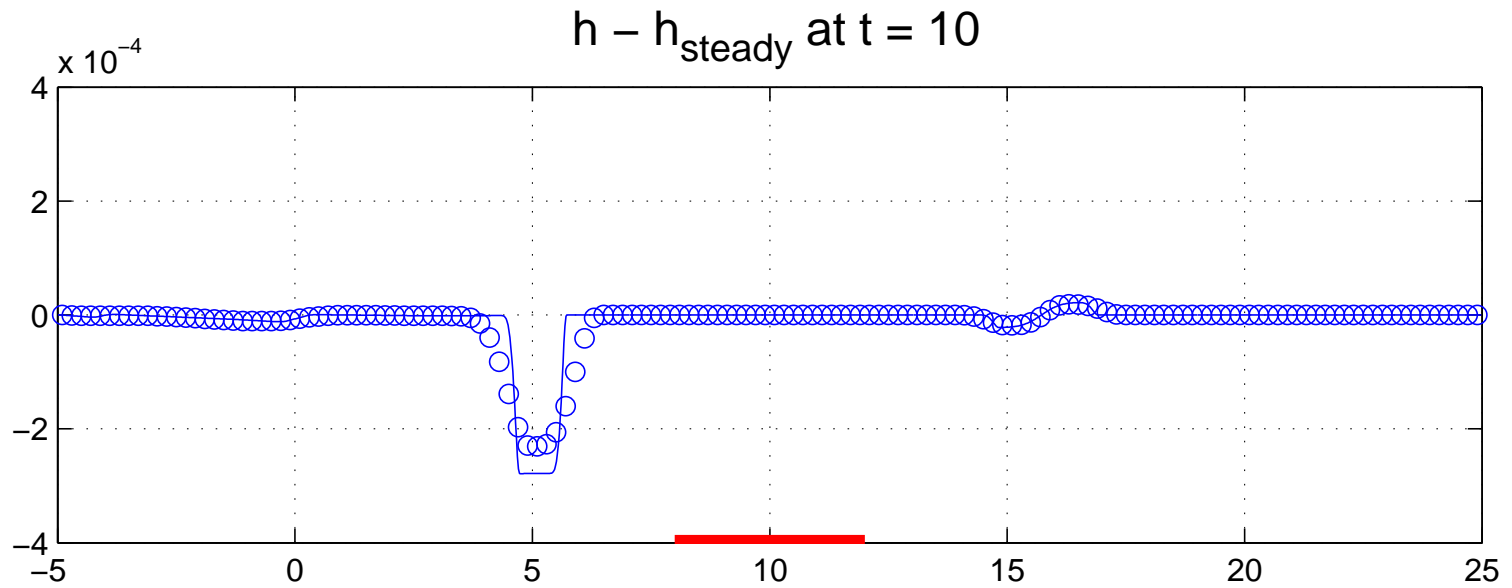
# Perturbation of a steady flow in motion



# Perturbation of a steady flow in motion

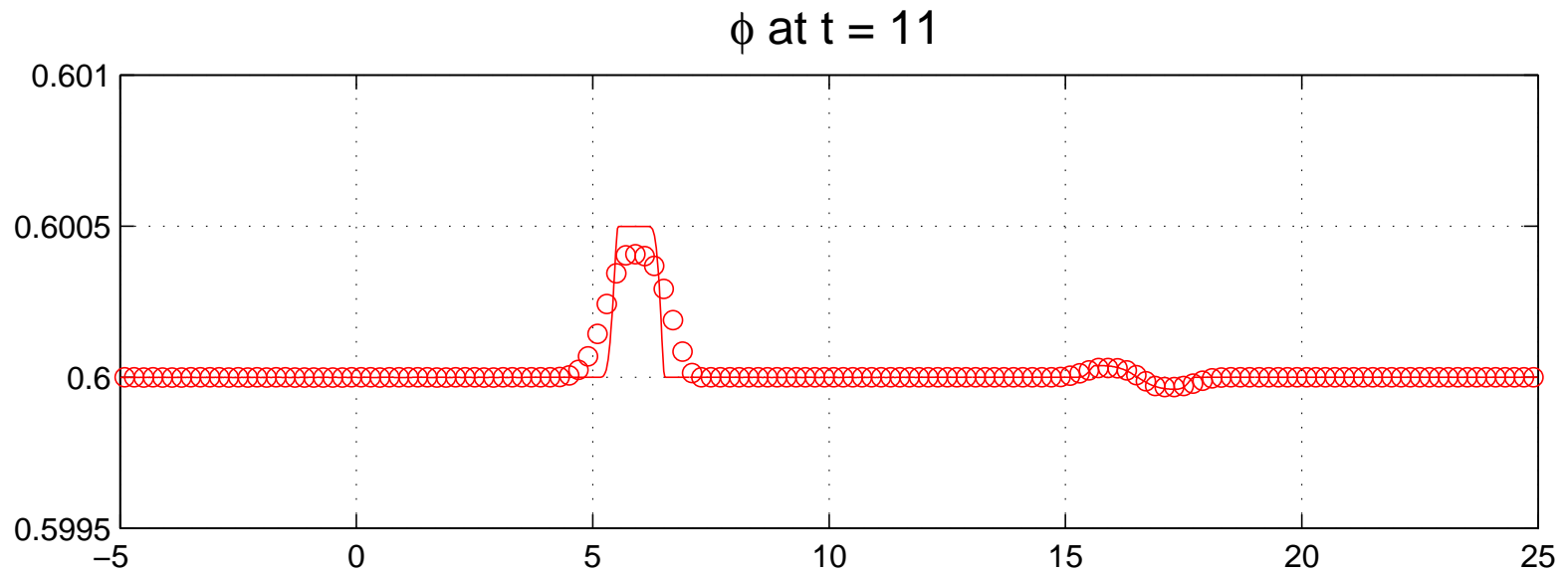
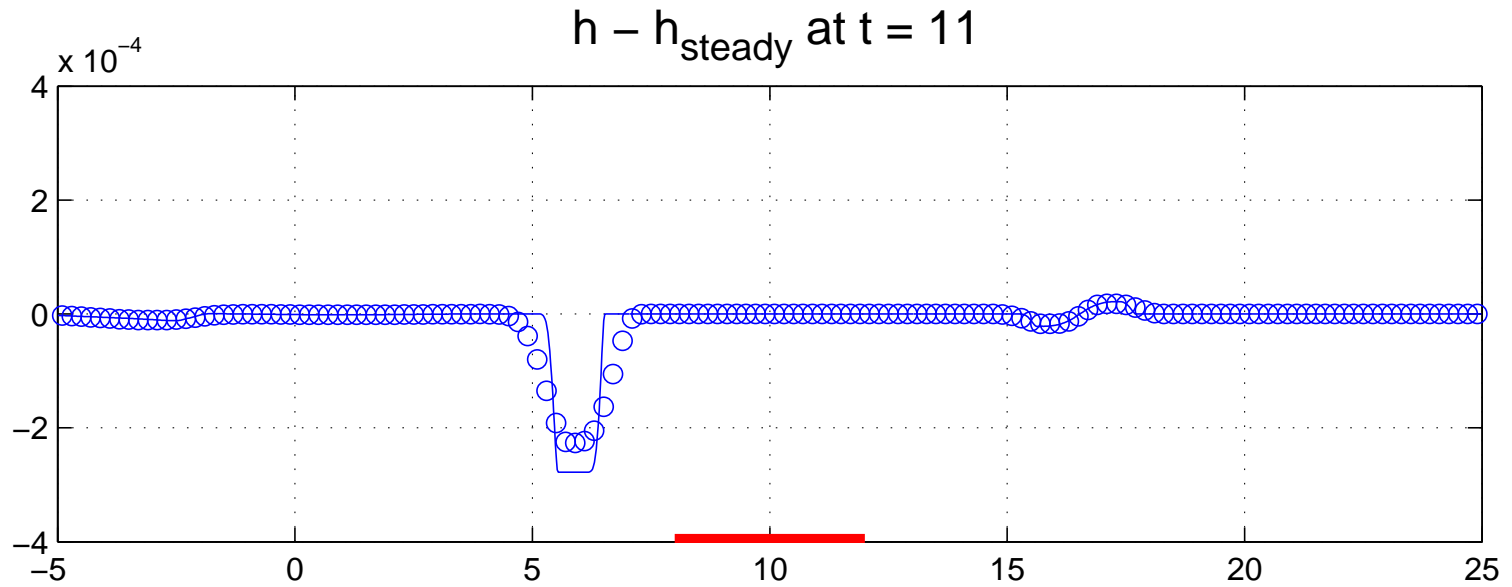


# Perturbation of a steady flow in motion

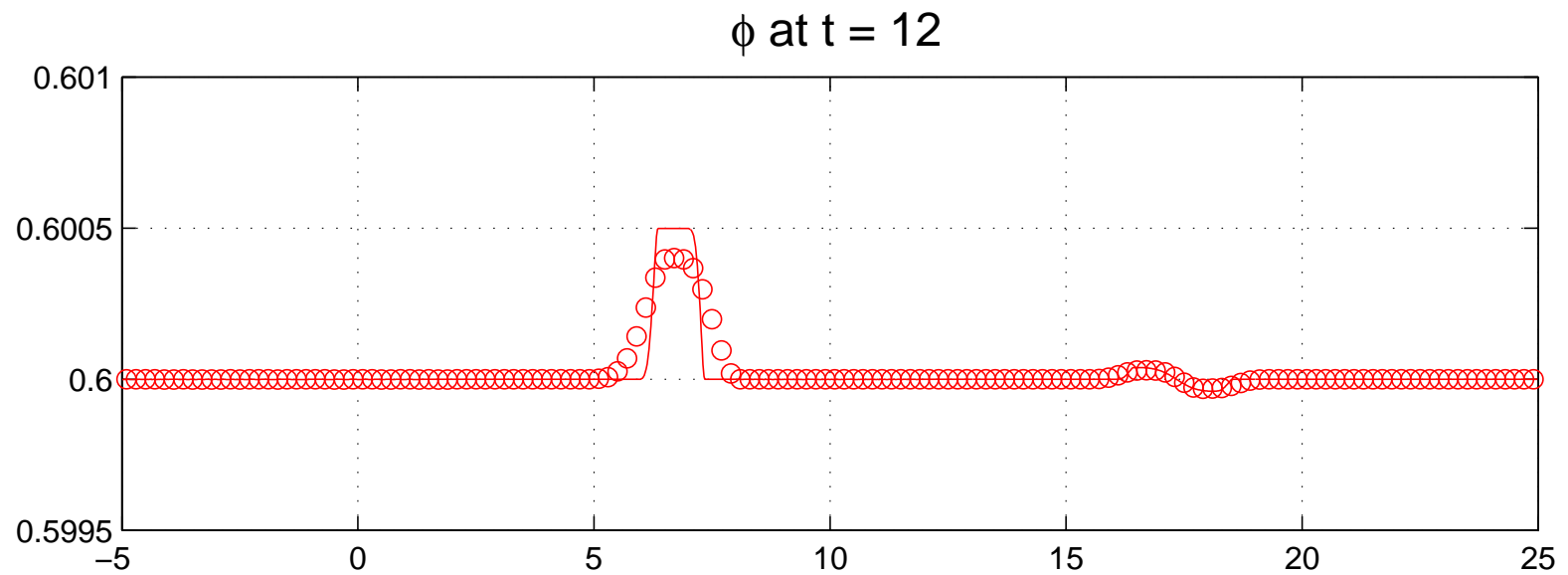
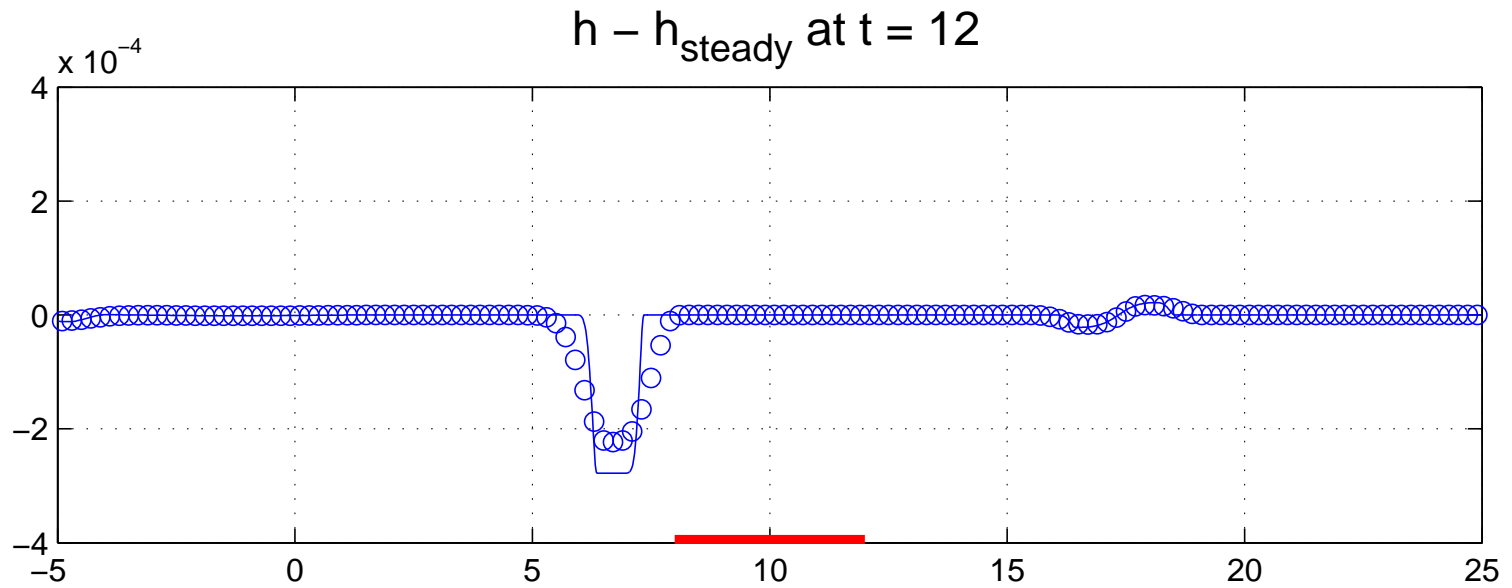




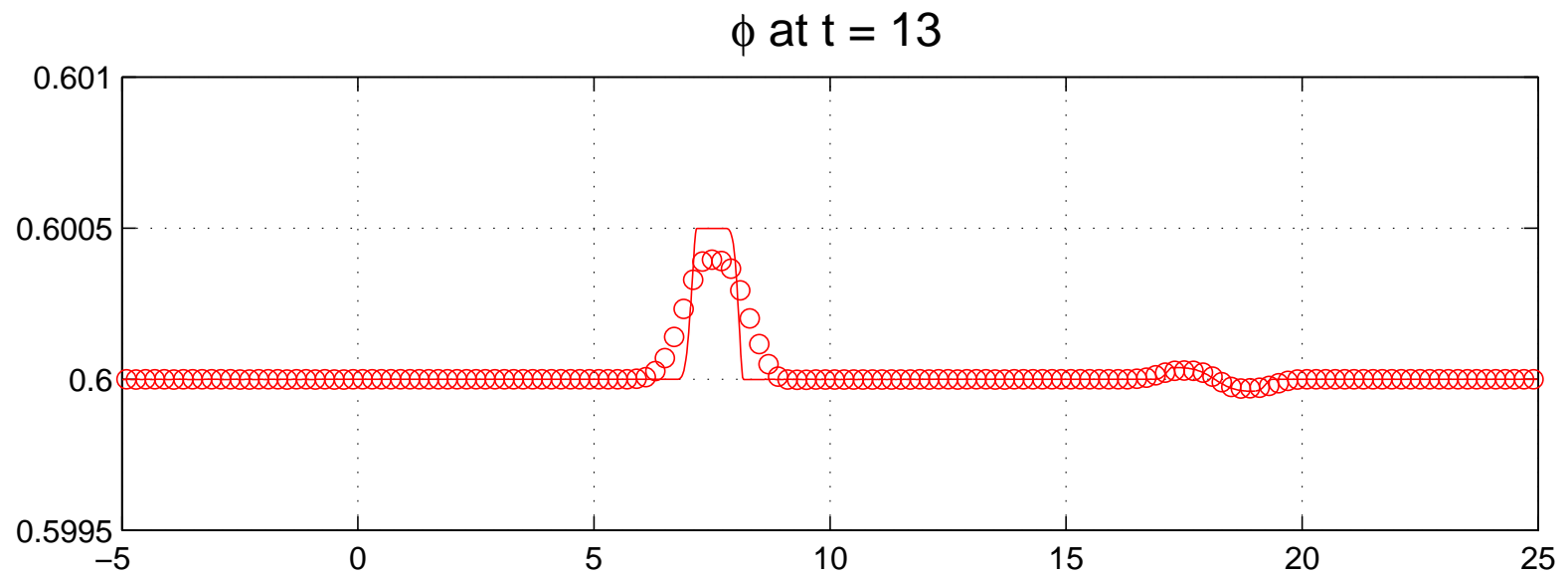
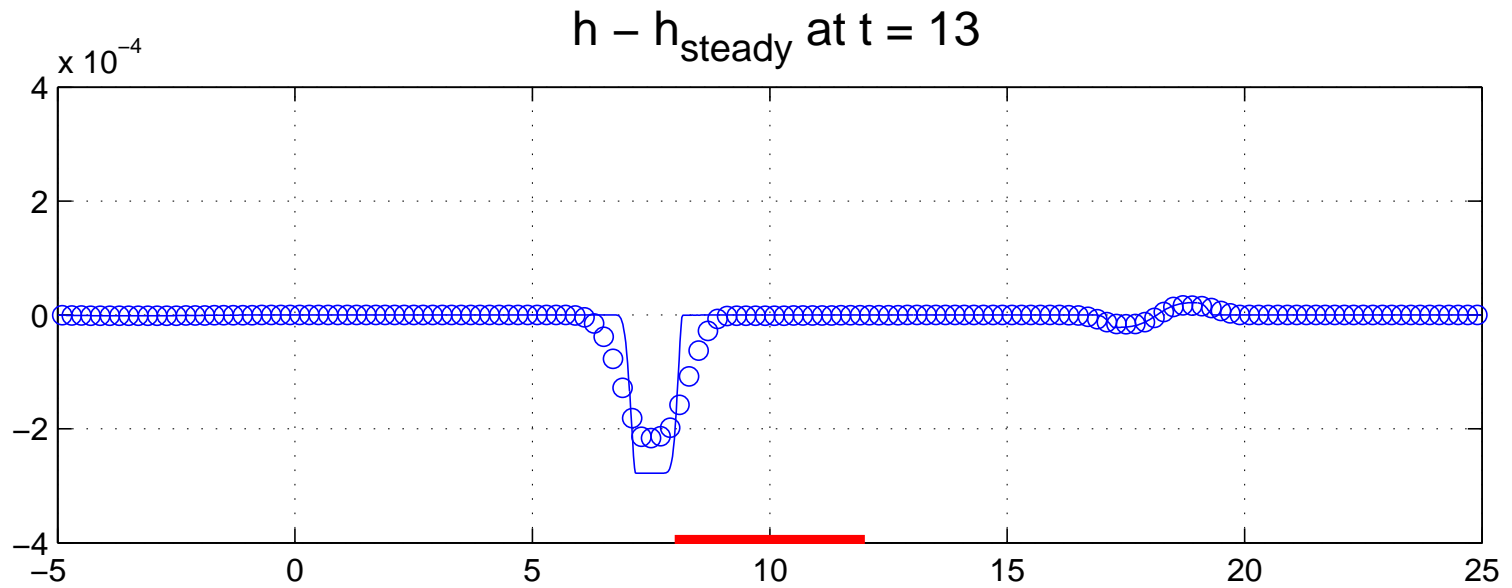
# Perturbation of a steady flow in motion



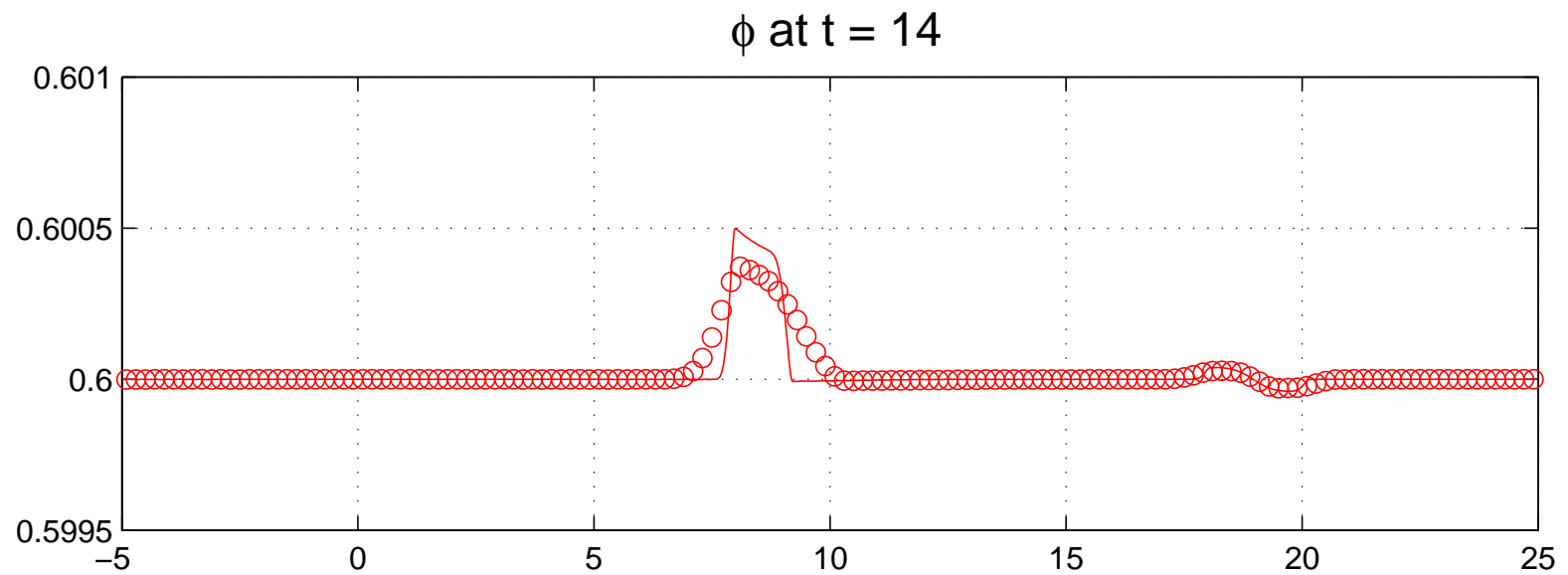
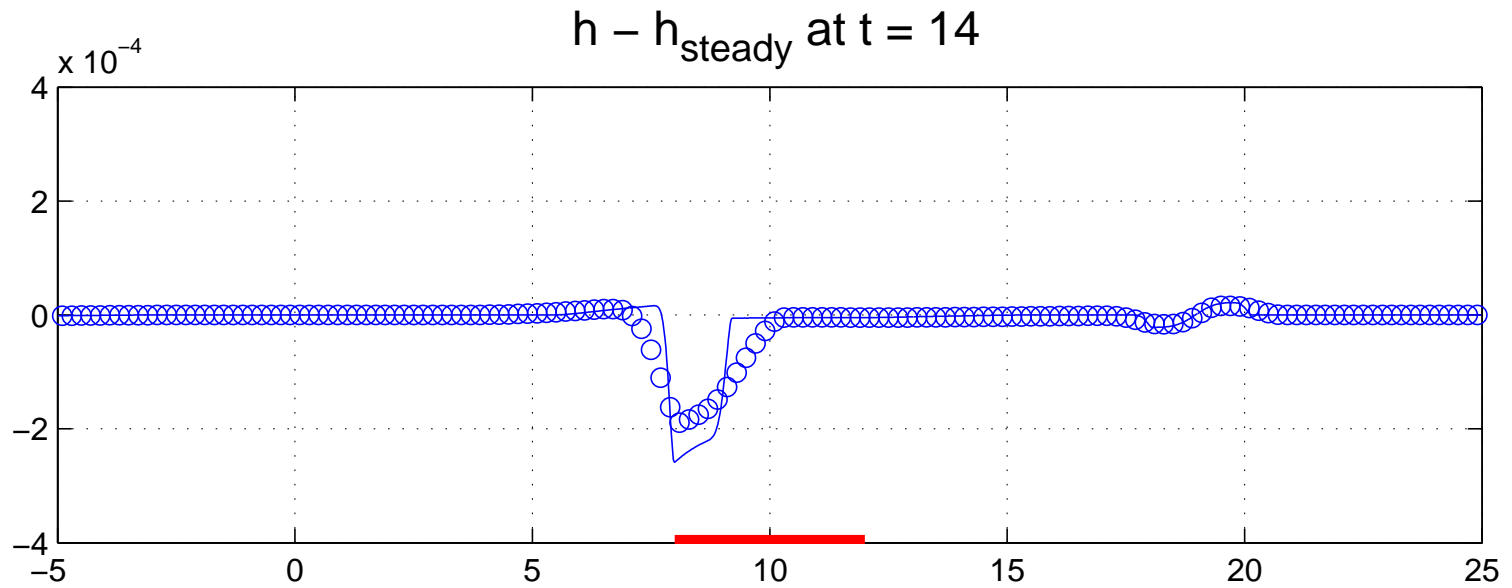
# Perturbation of a steady flow in motion



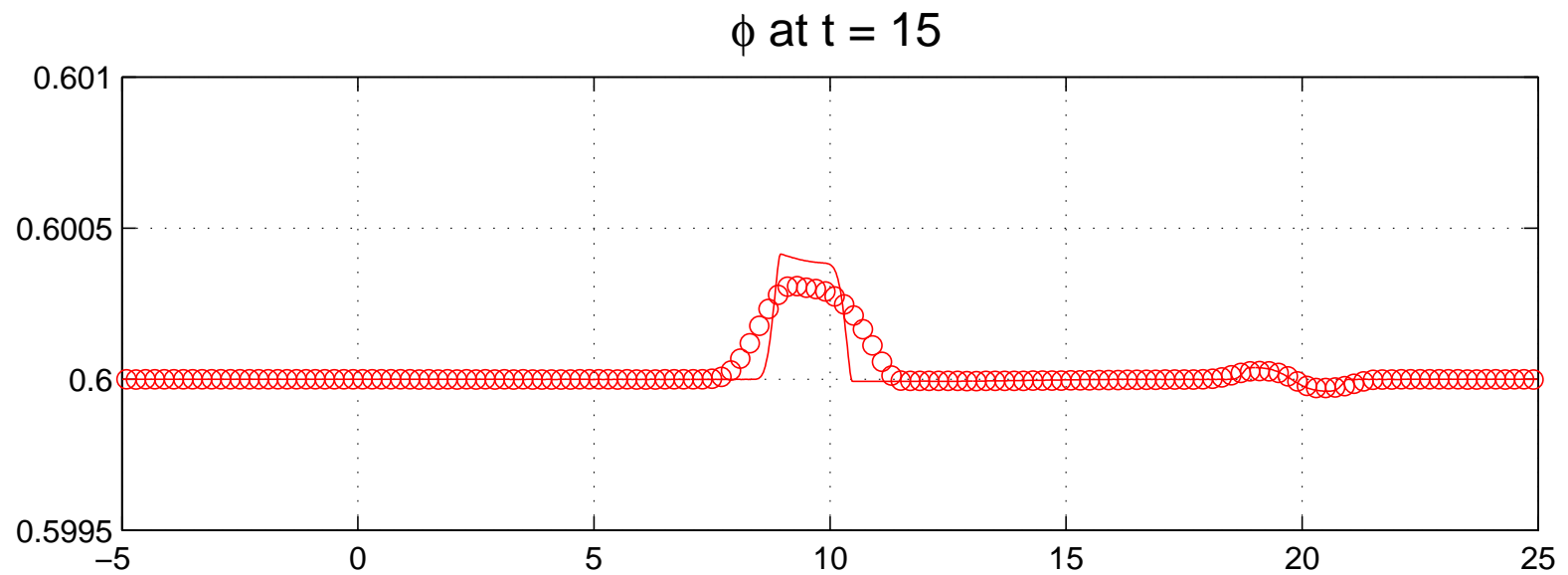
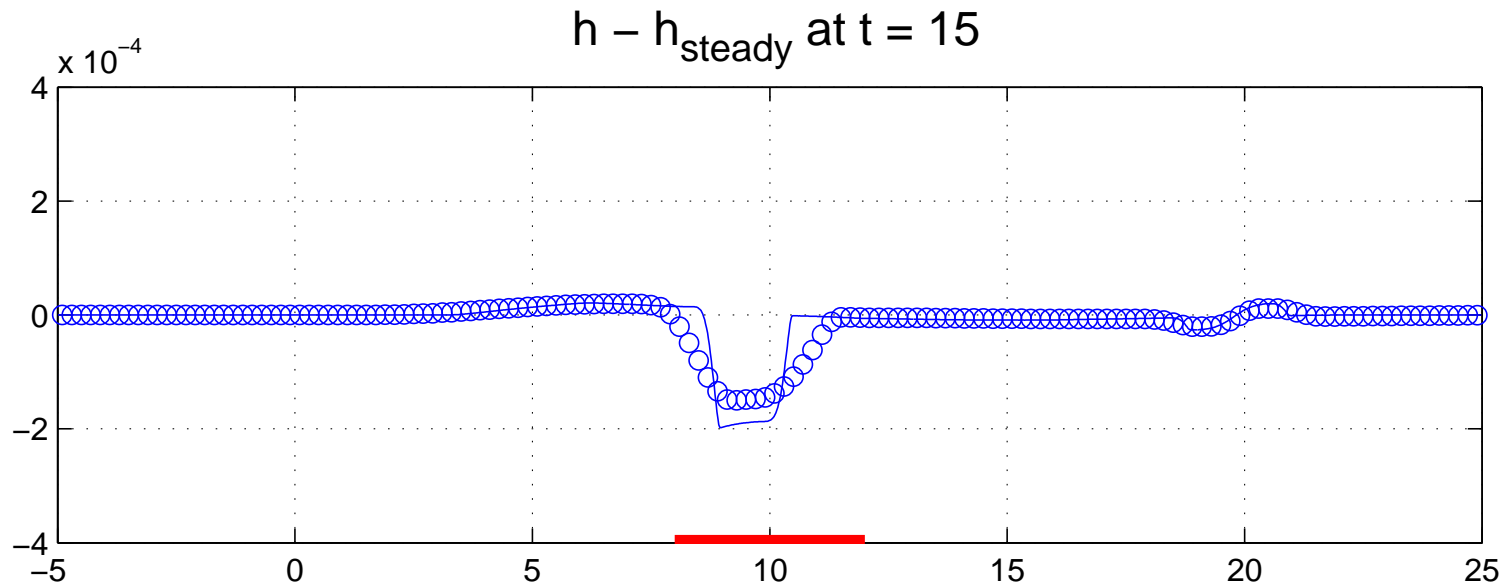
# Perturbation of a steady flow in motion



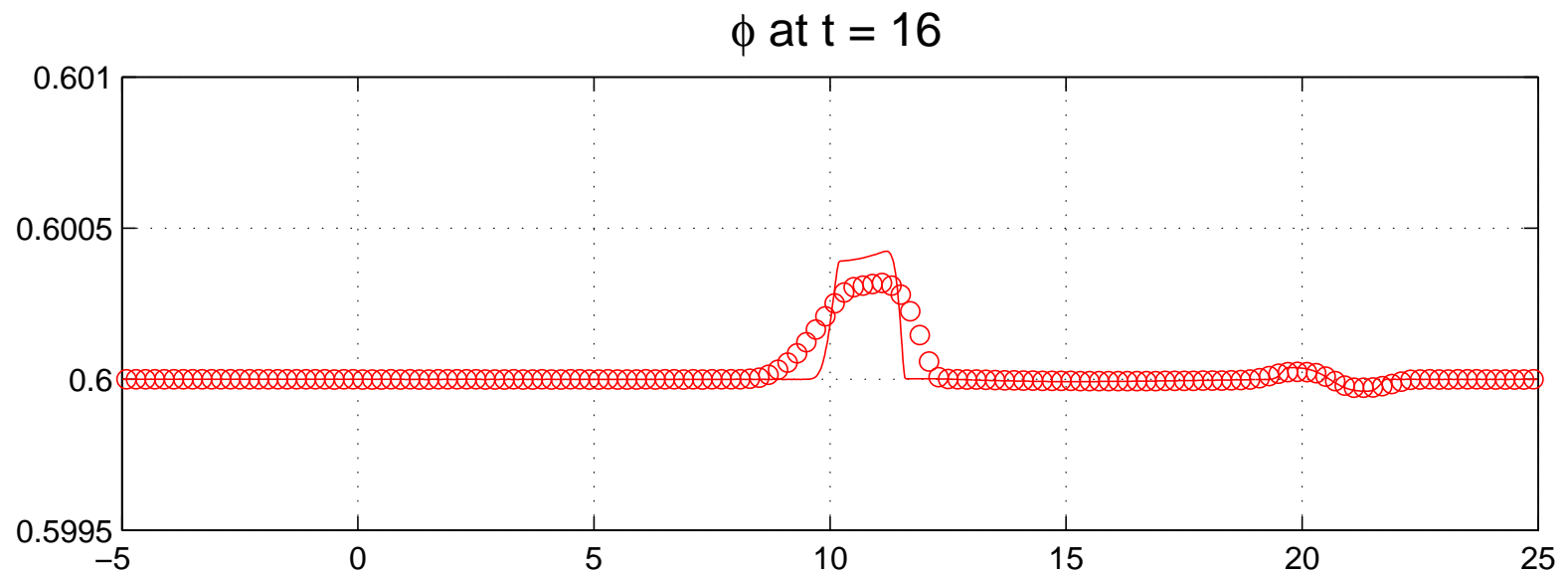
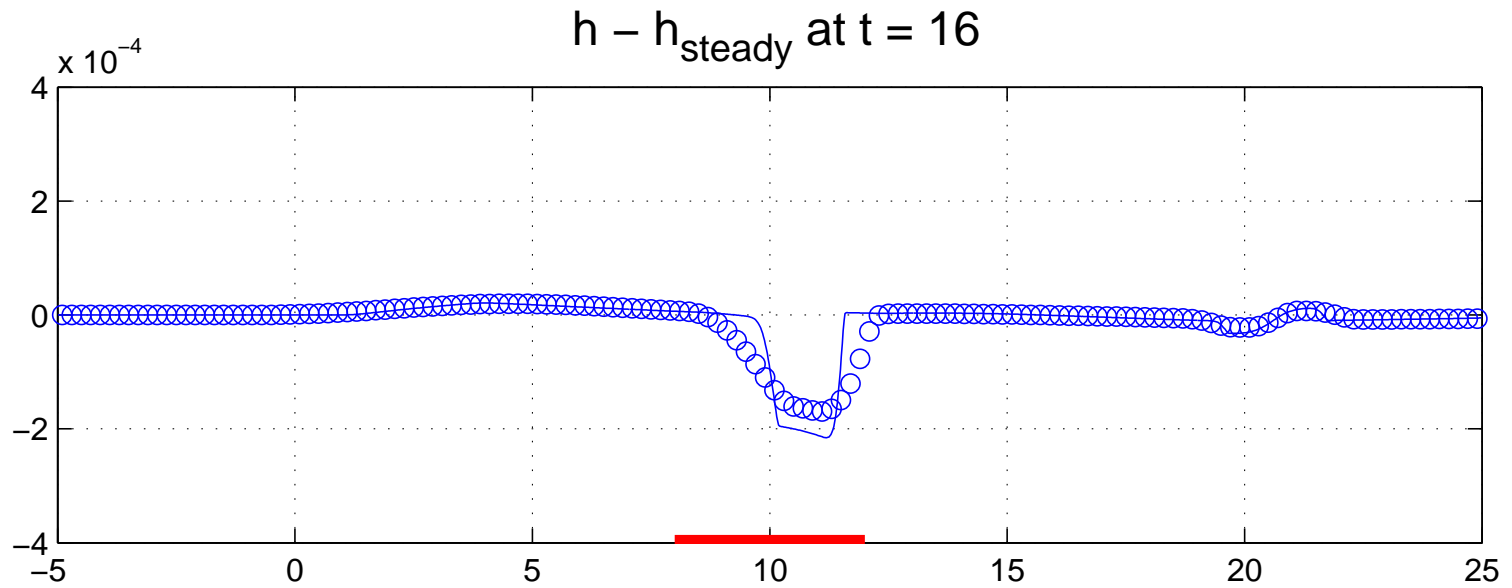
# Perturbation of a steady flow in motion



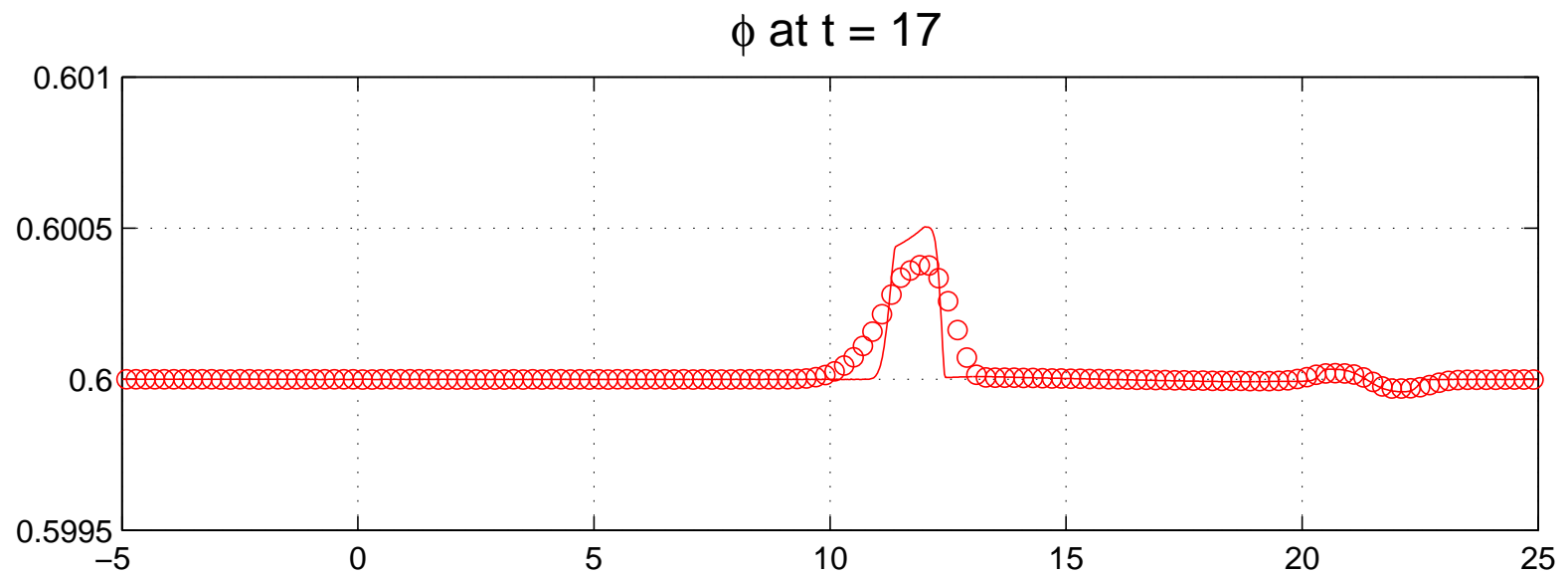
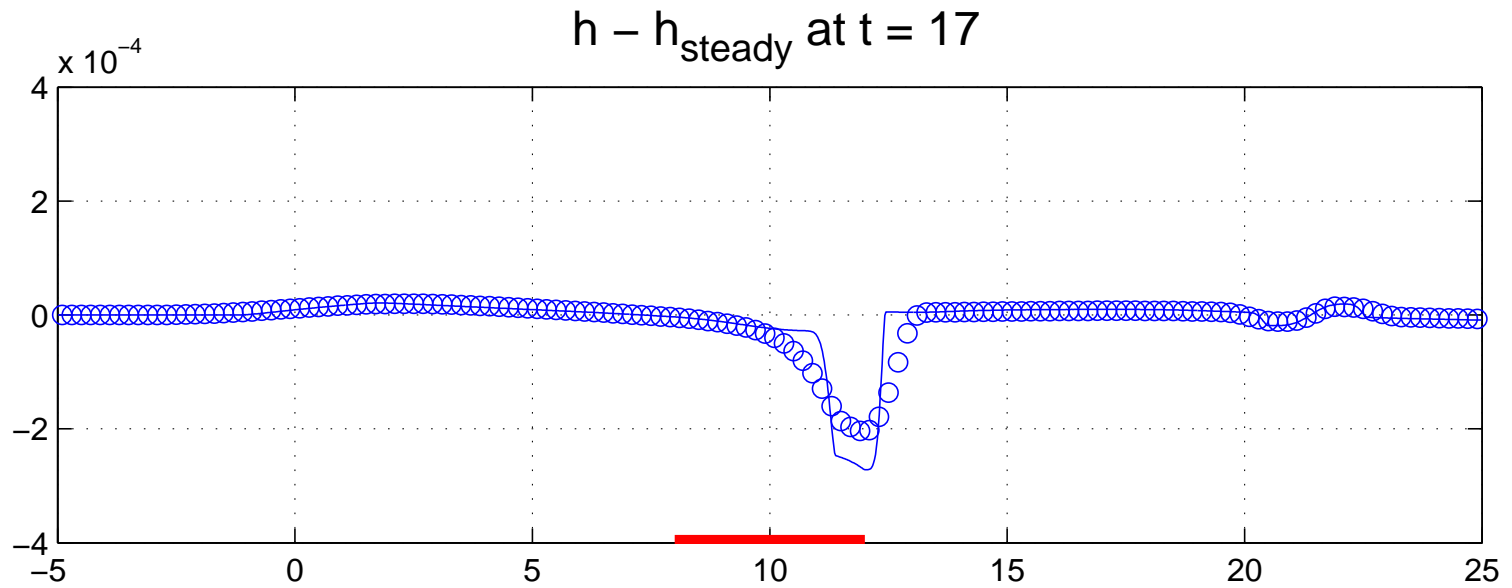
# Perturbation of a steady flow in motion



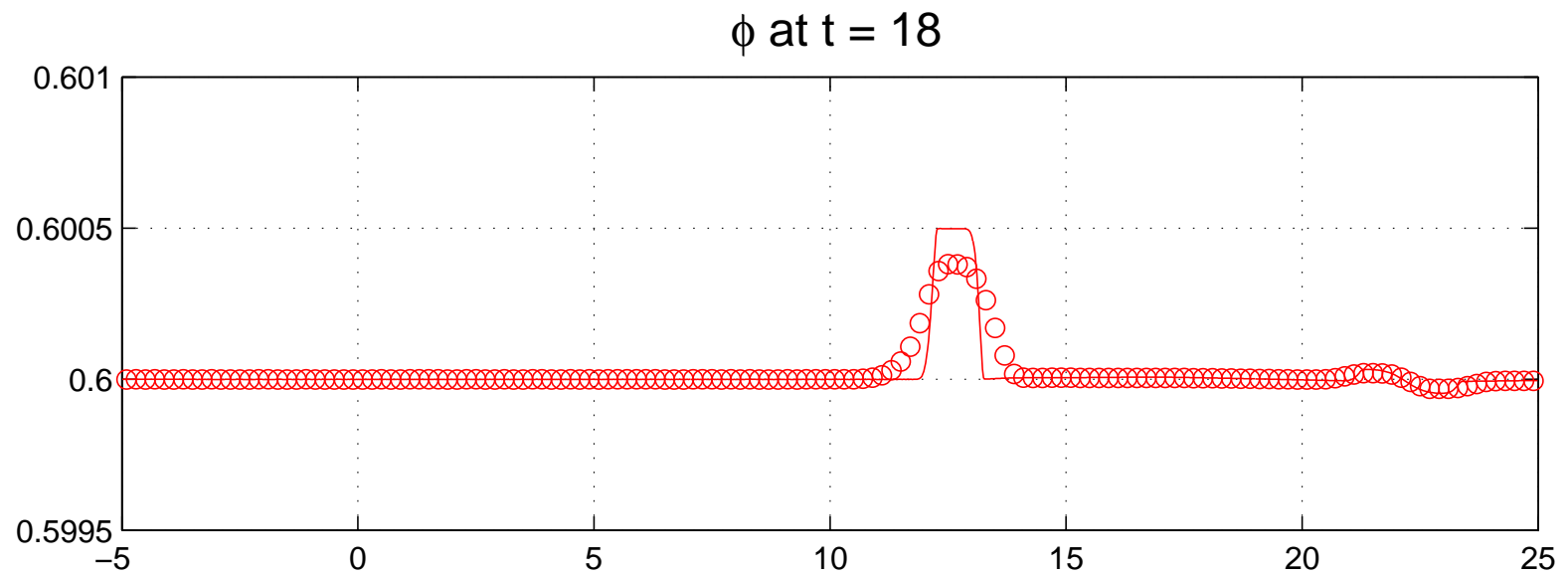
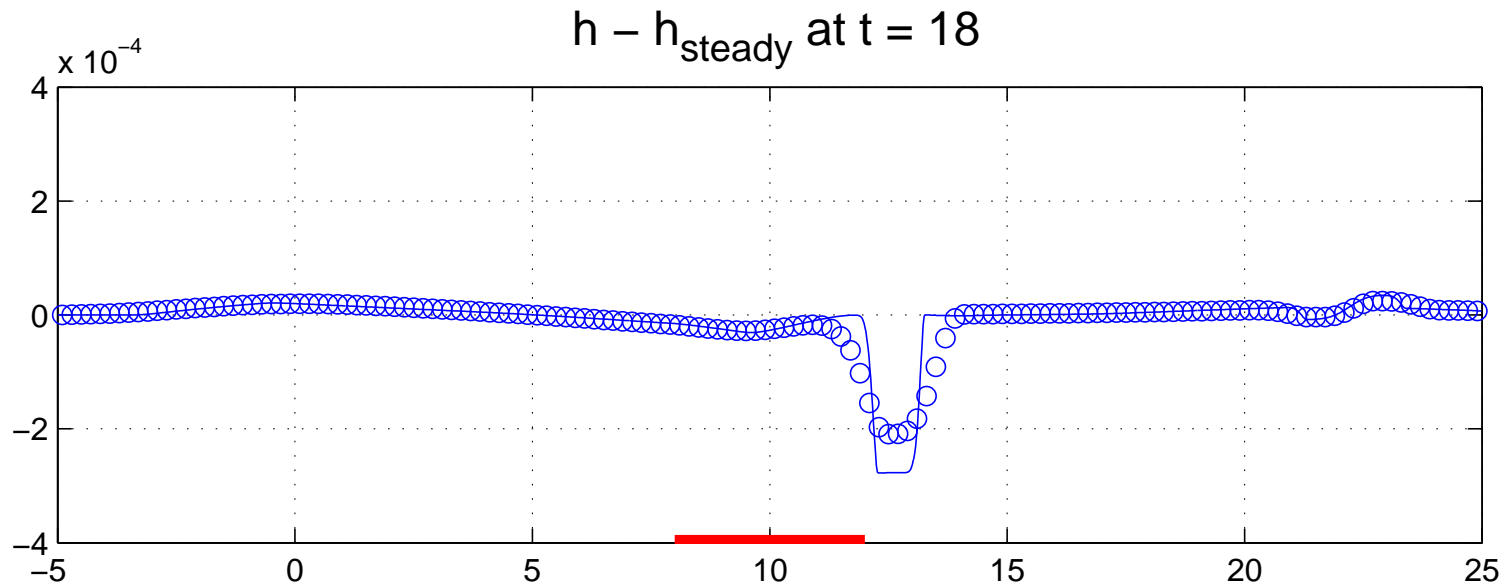
# Perturbation of a steady flow in motion



# Perturbation of a steady flow in motion

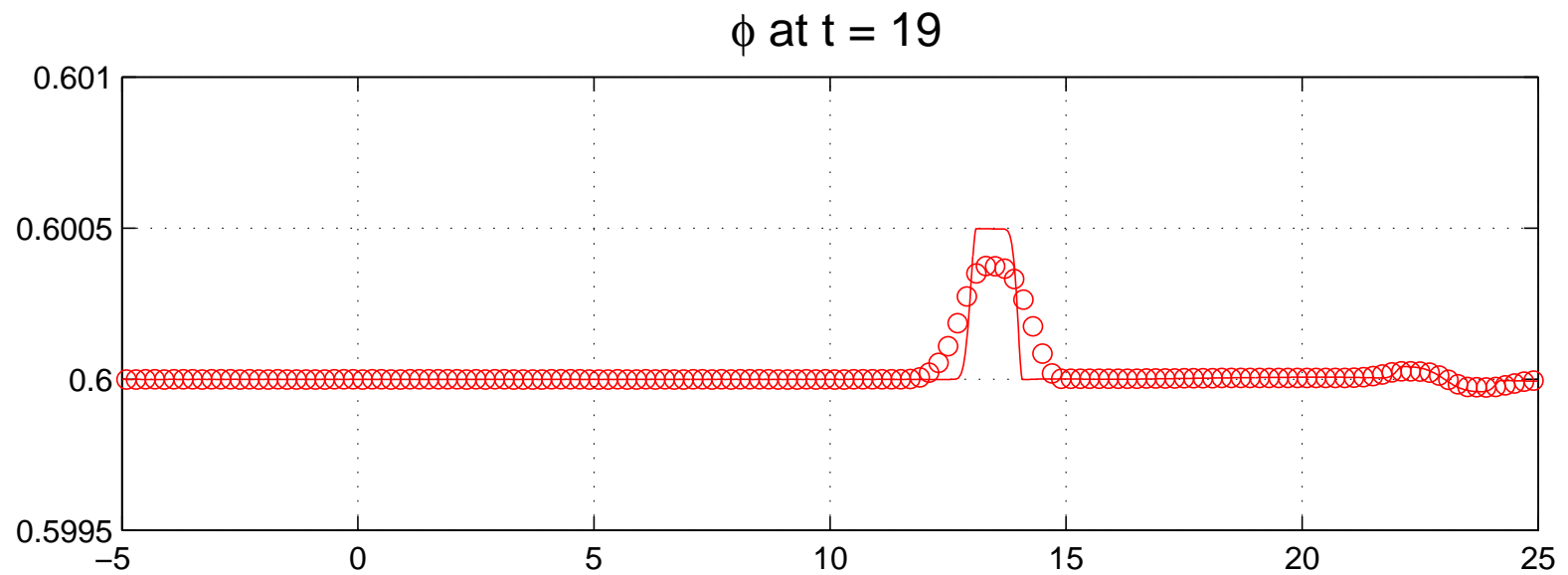
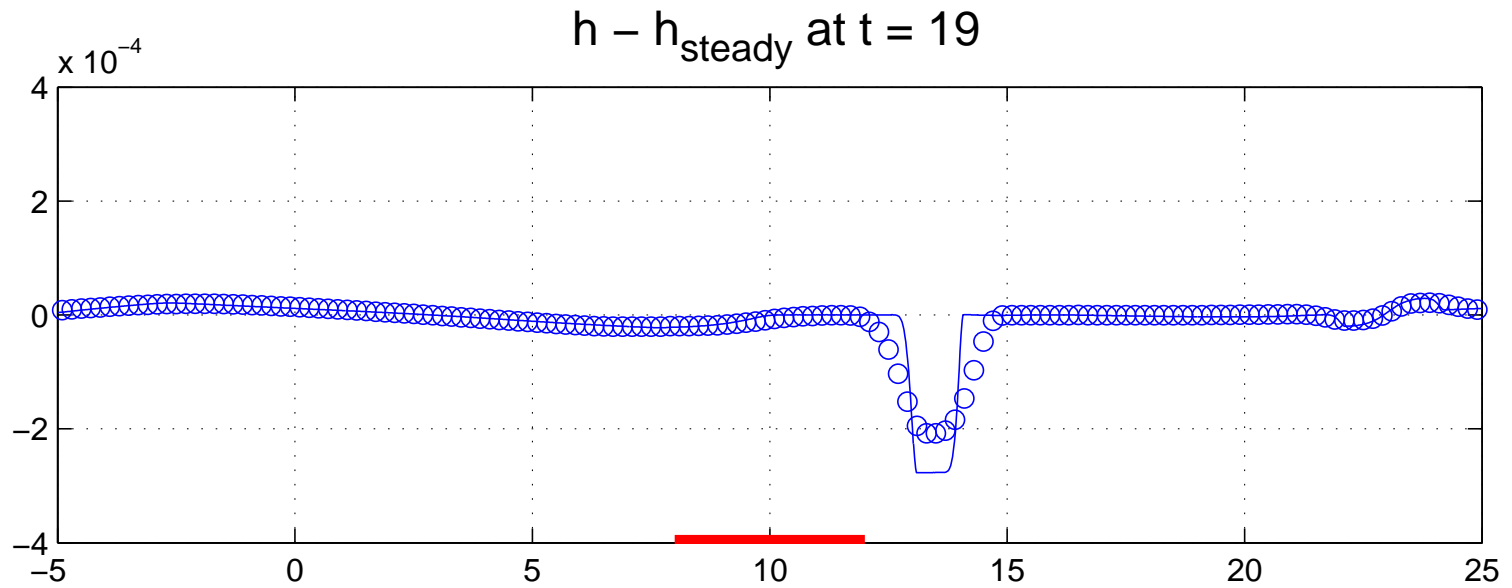


# Perturbation of a steady flow in motion

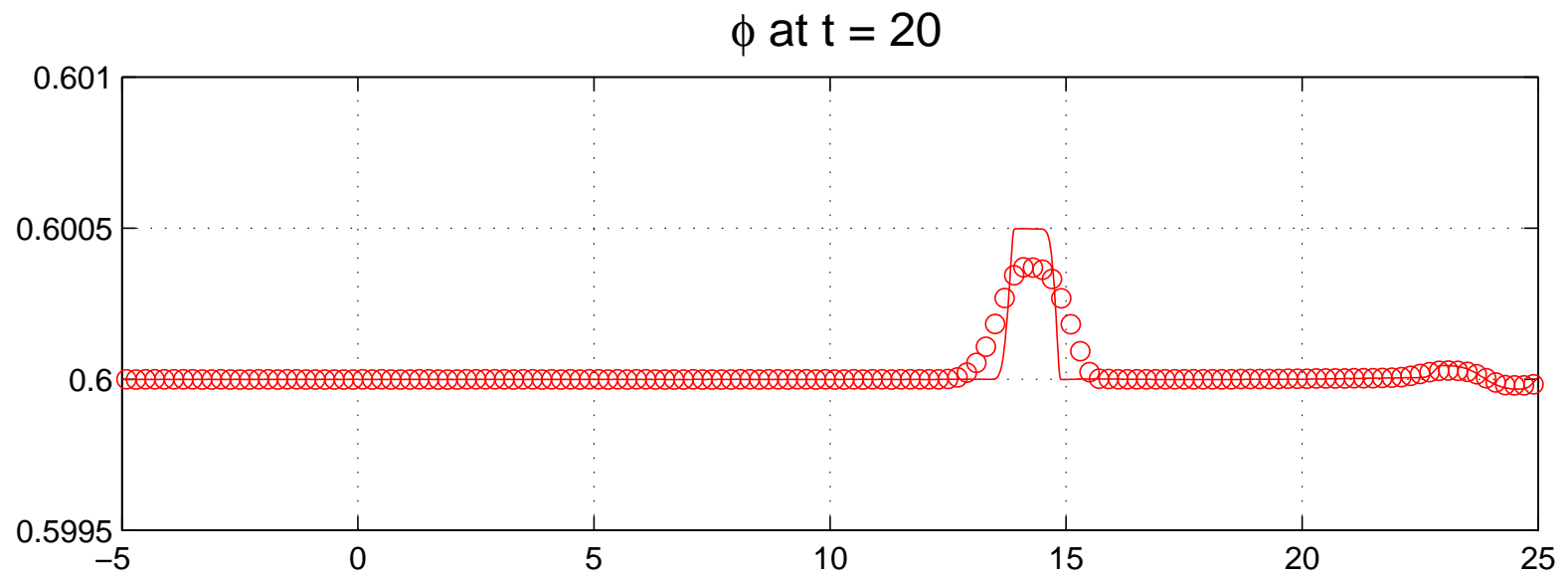
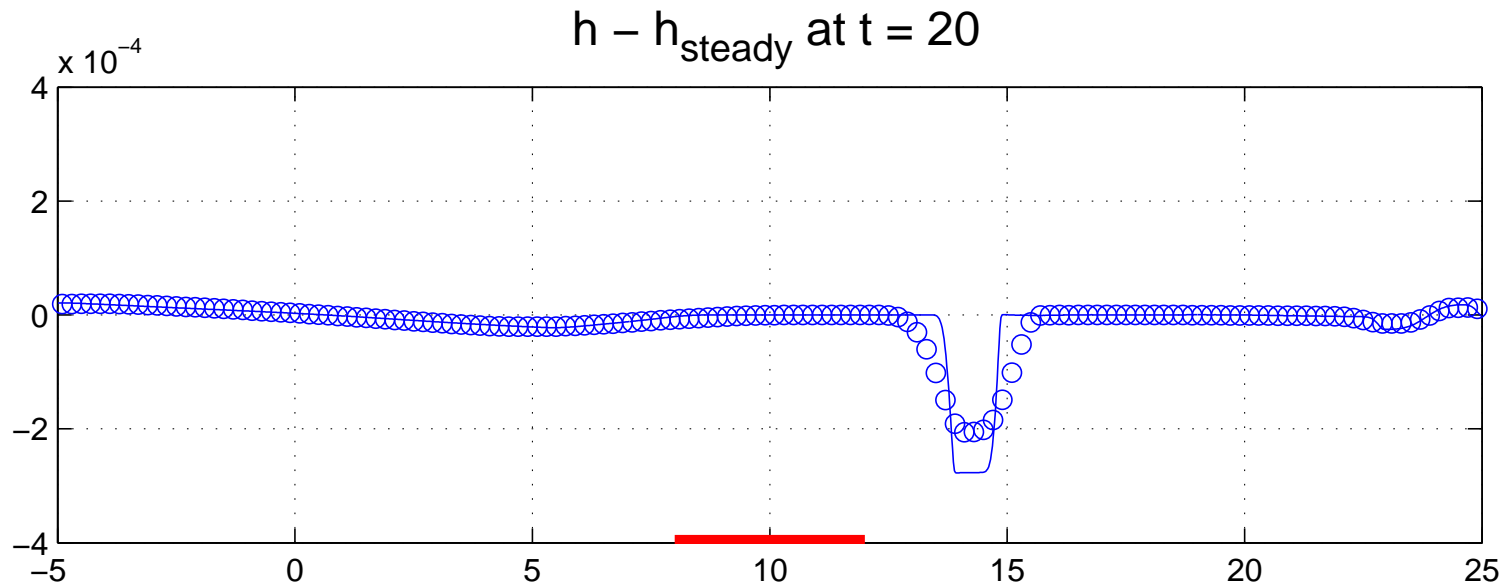




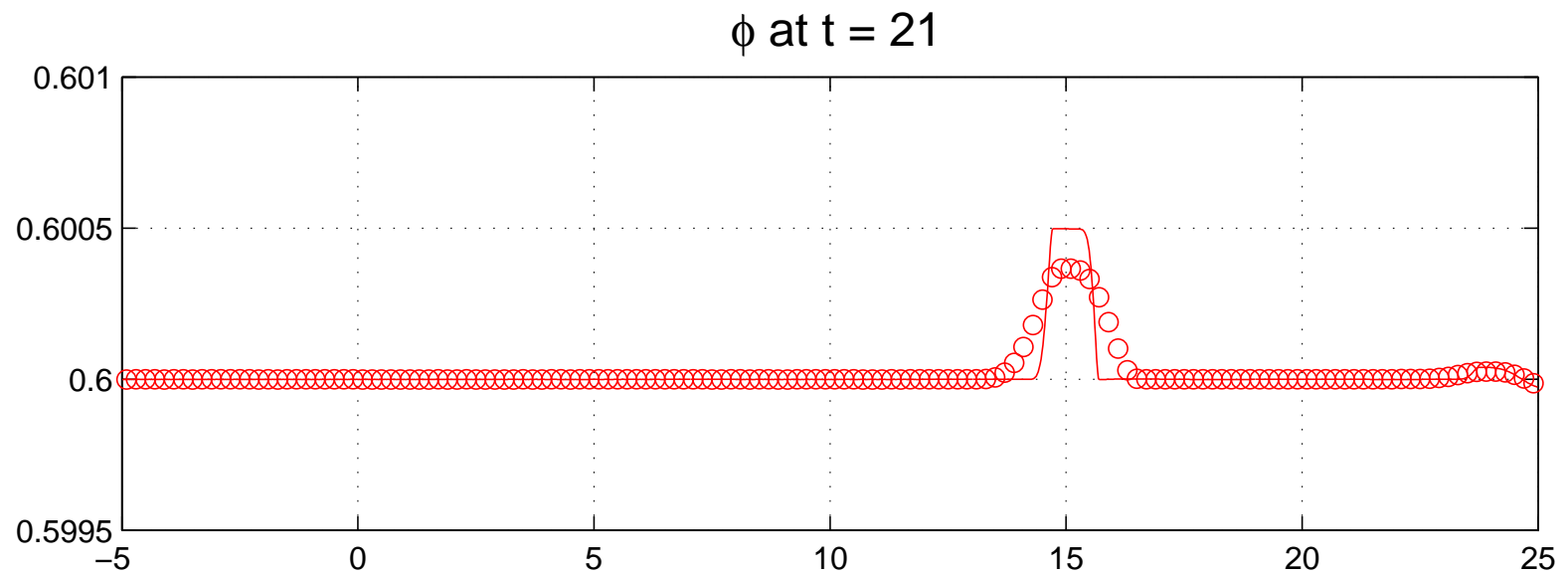
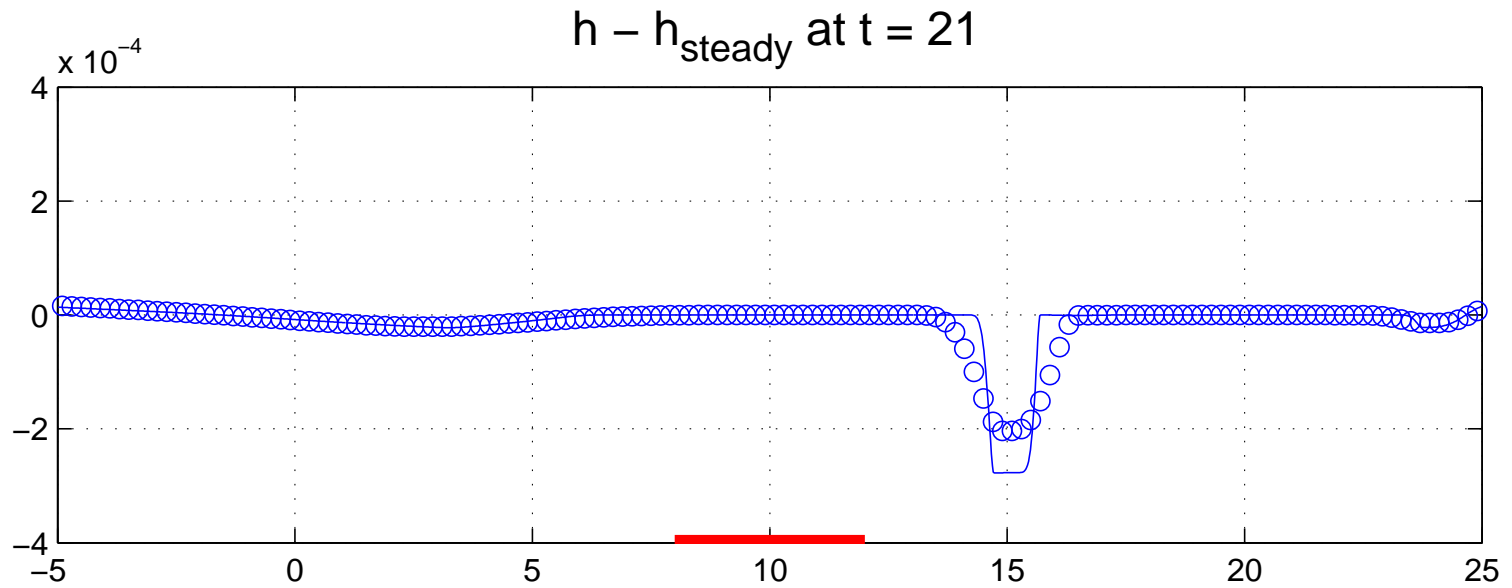
# Perturbation of a steady flow in motion



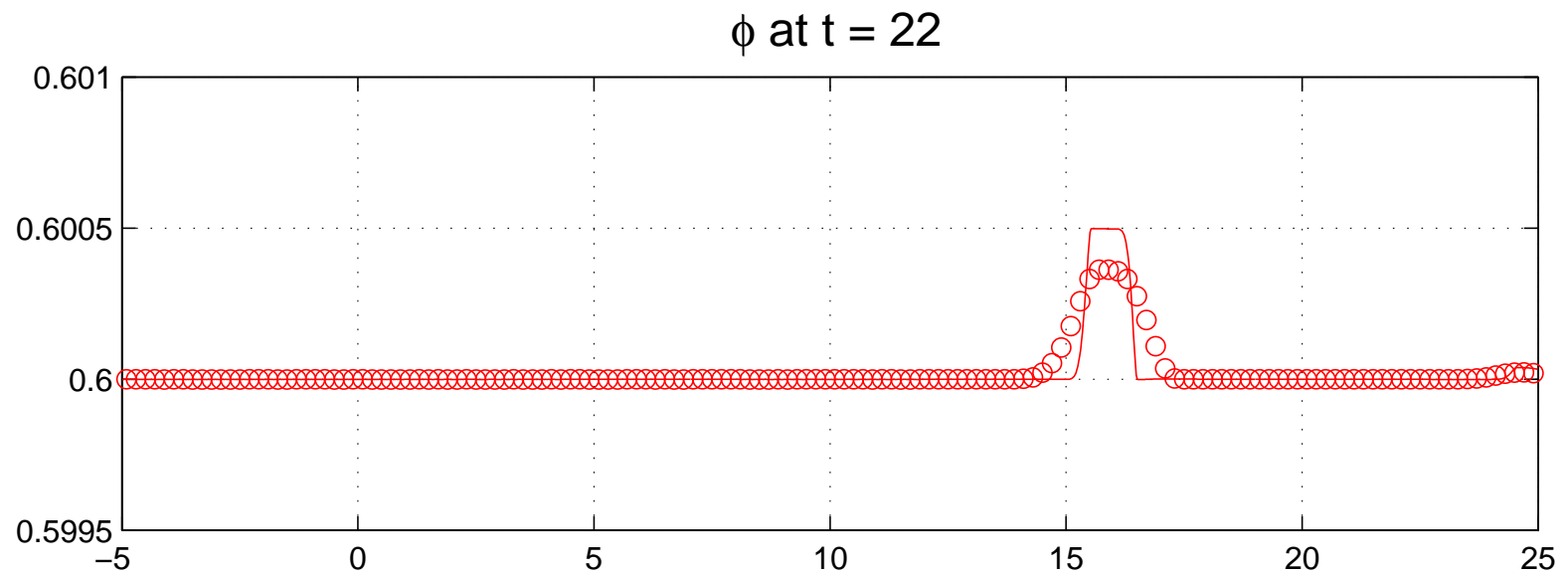
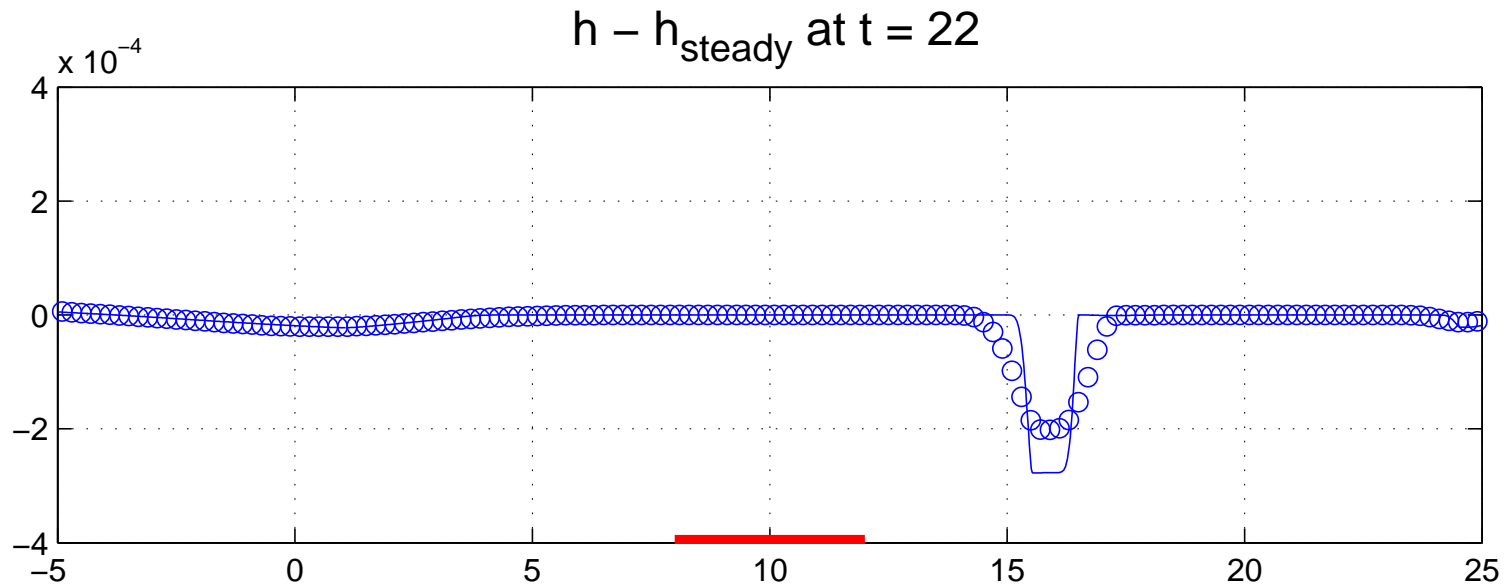
# Perturbation of a steady flow in motion



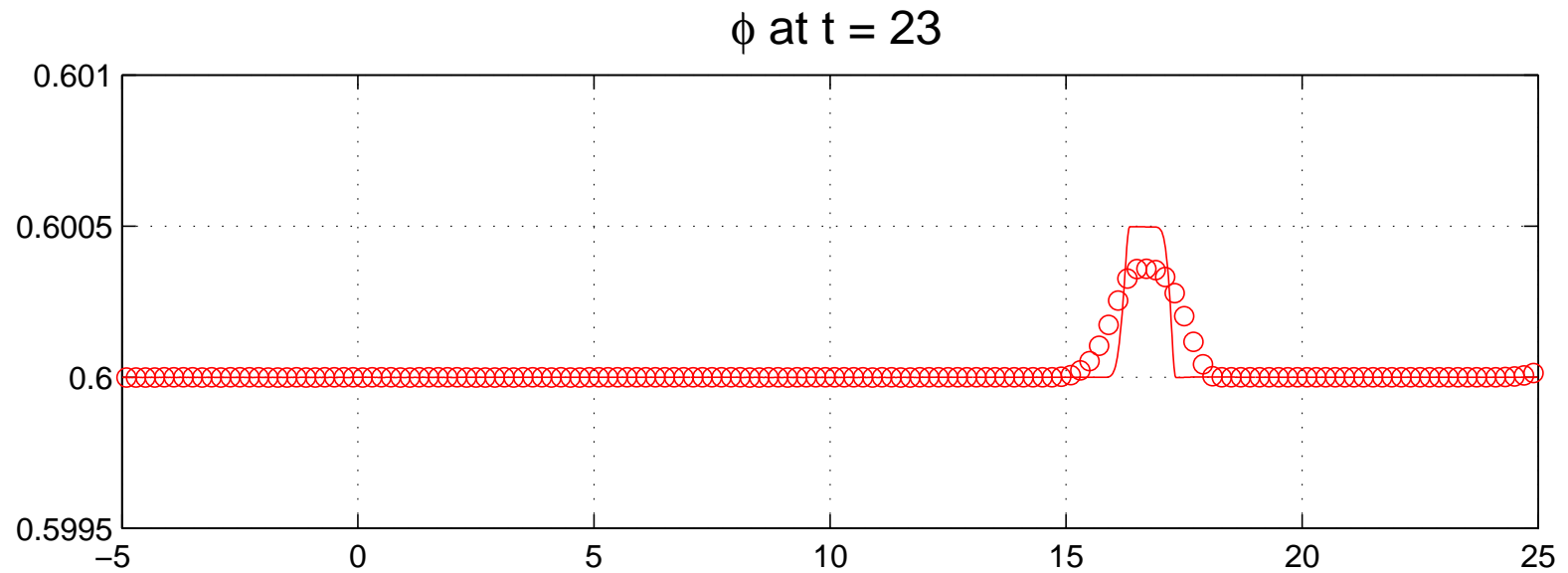
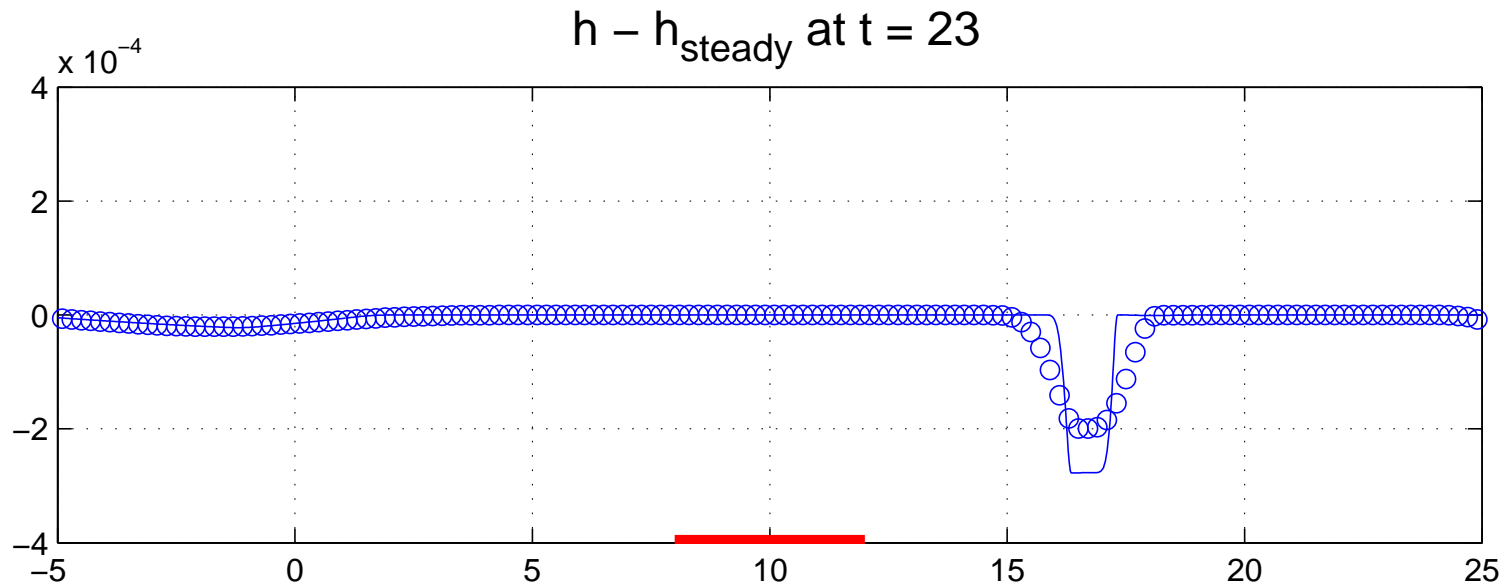
# Perturbation of a steady flow in motion



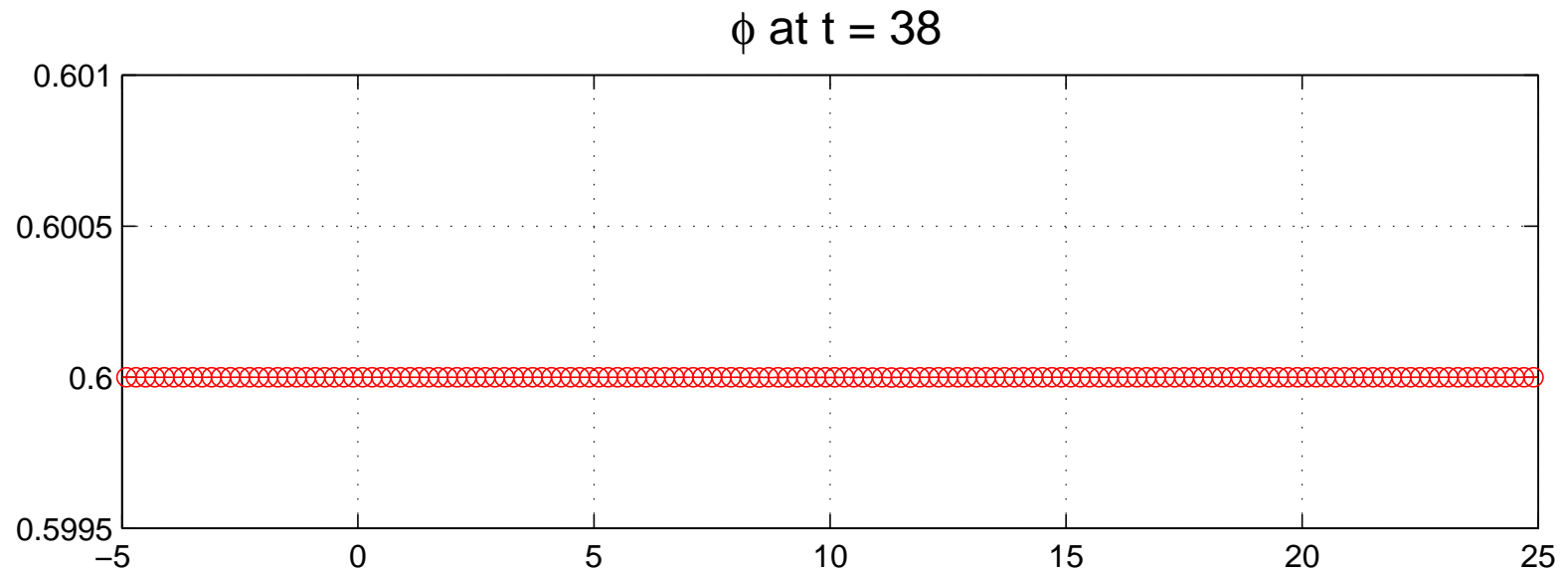
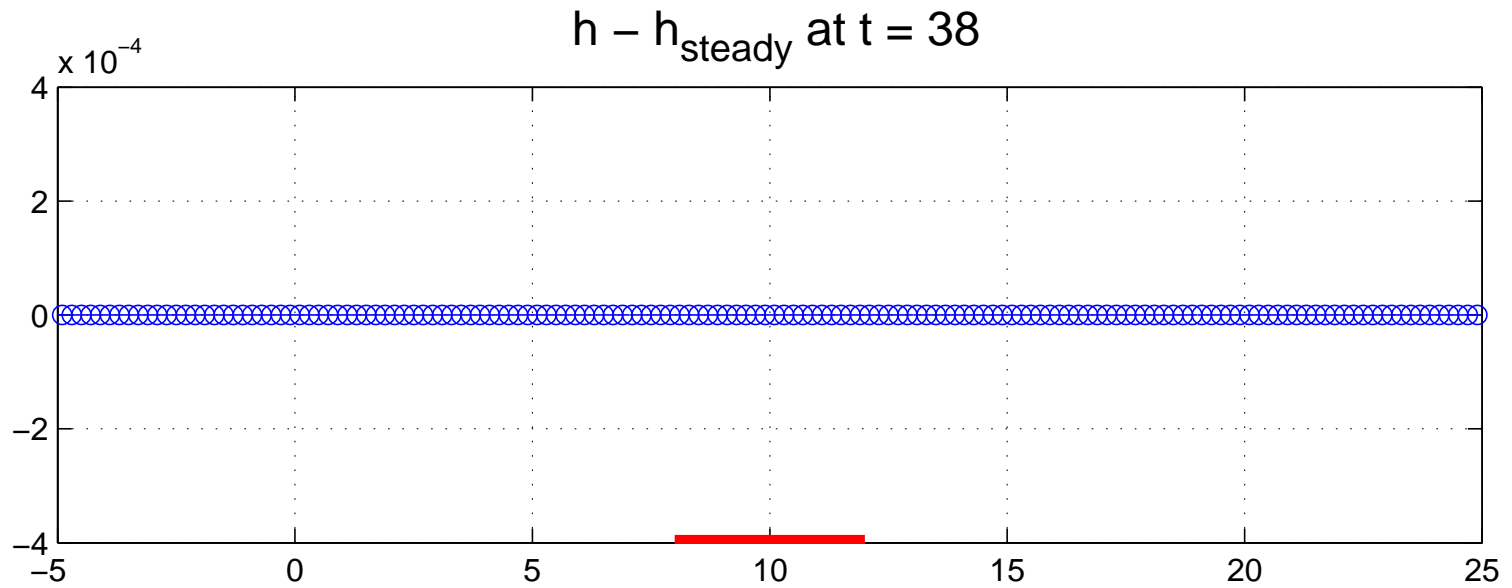
# Perturbation of a steady flow in motion



# Perturbation of a steady flow in motion



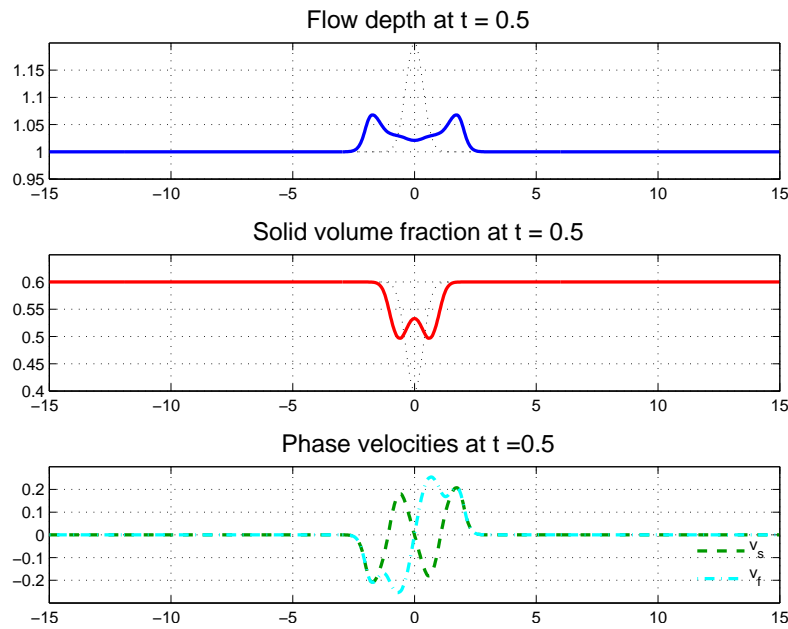
# Perturbation of a steady flow in motion



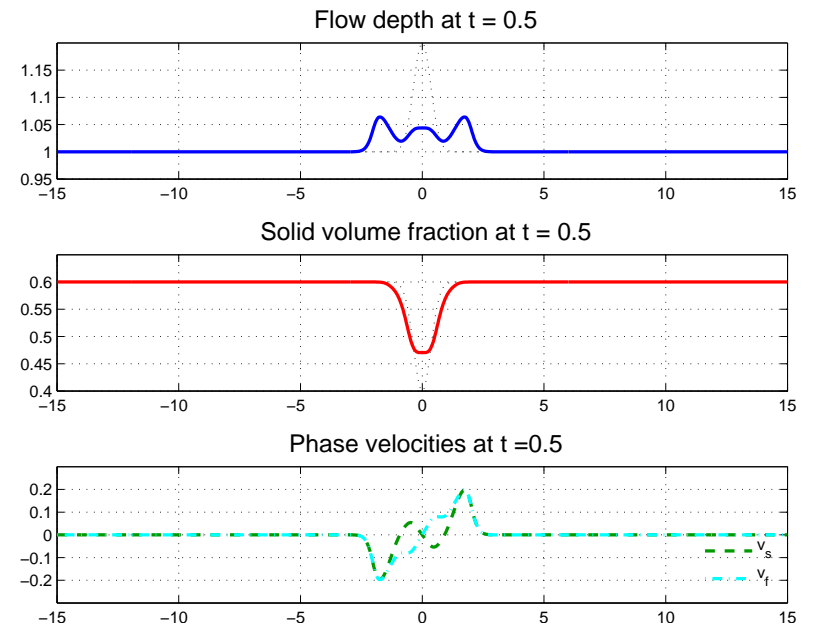
# Numerical experiments with drag

## Flow hump with higher fluid content

No drag



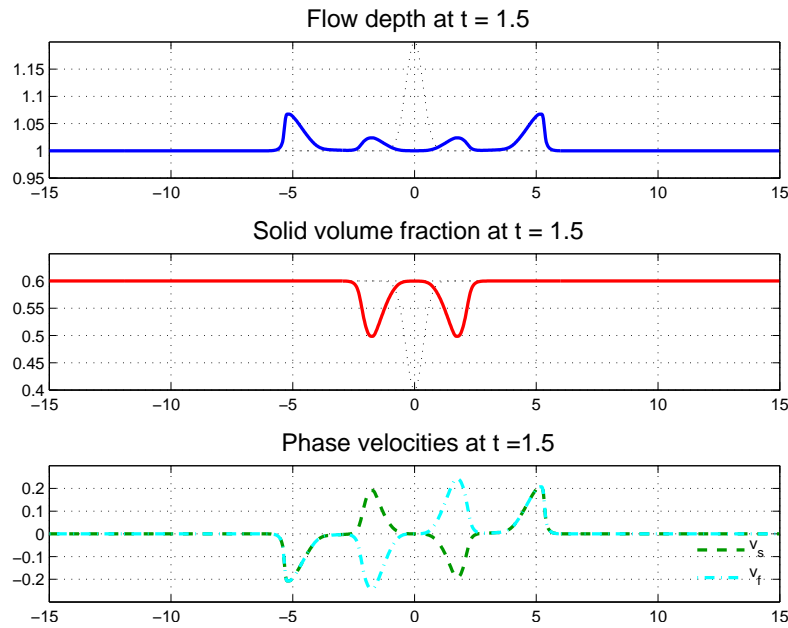
Drag included



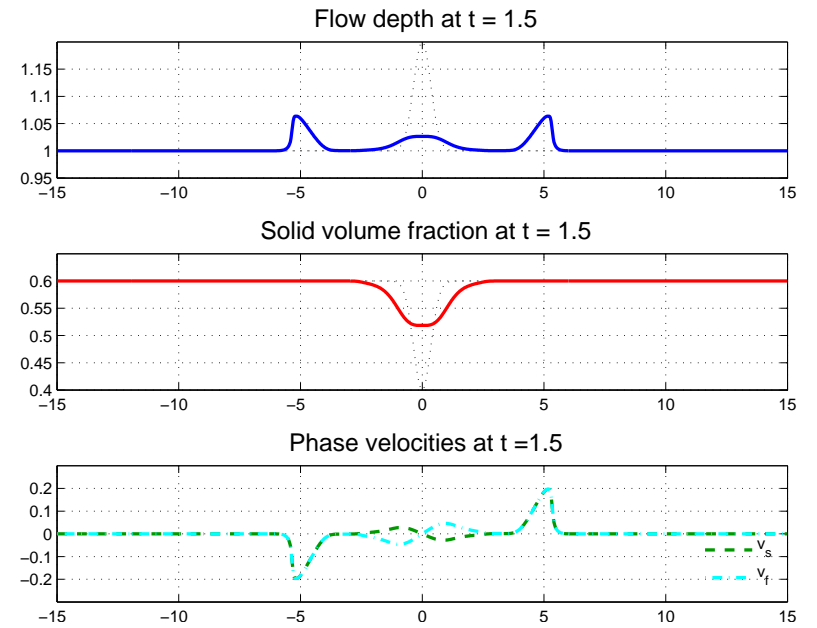
# Numerical experiments with drag

## Flow hump with higher fluid content

No drag



Drag included

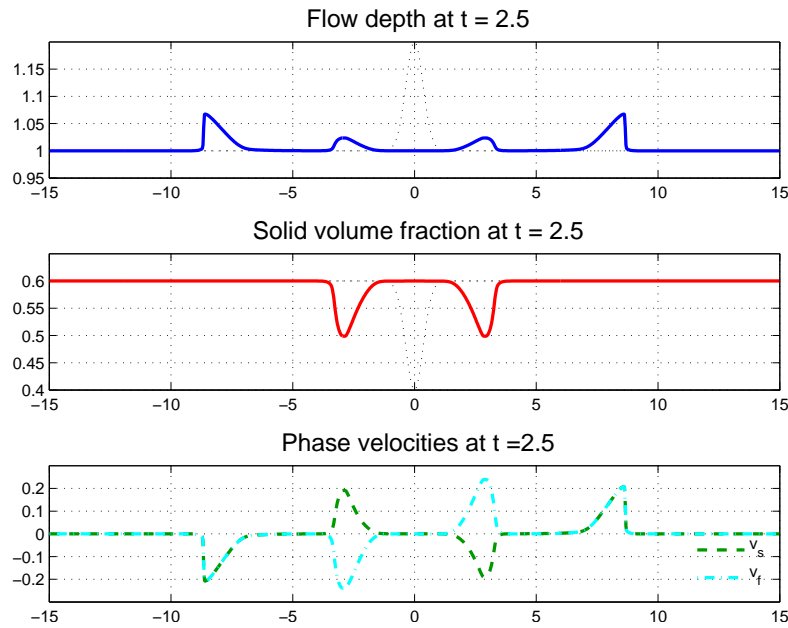




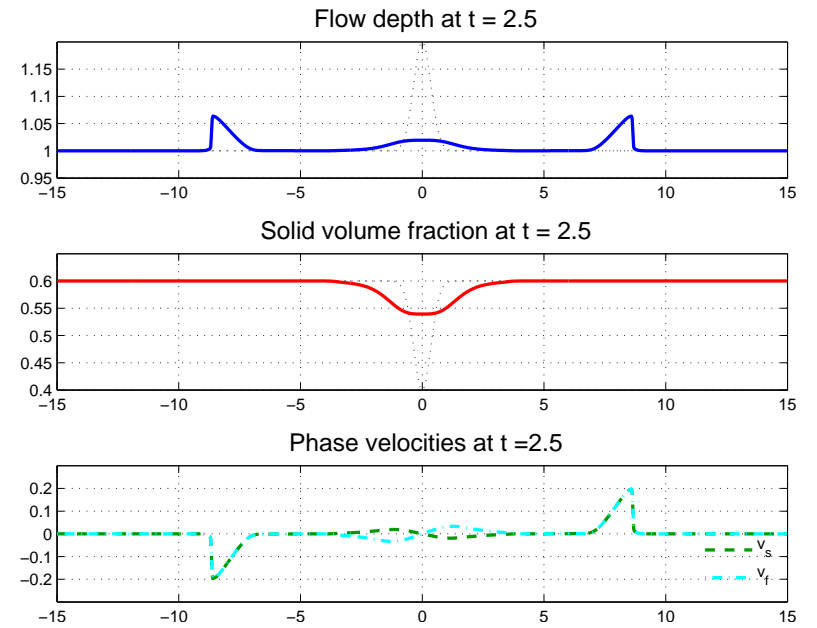
# Numerical experiments with drag

## Flow hump with higher fluid content

No drag



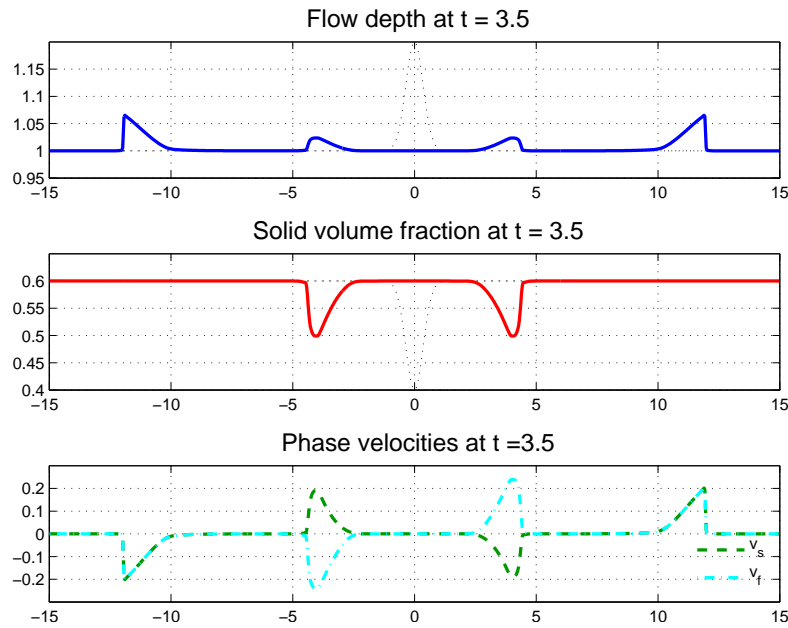
Drag included



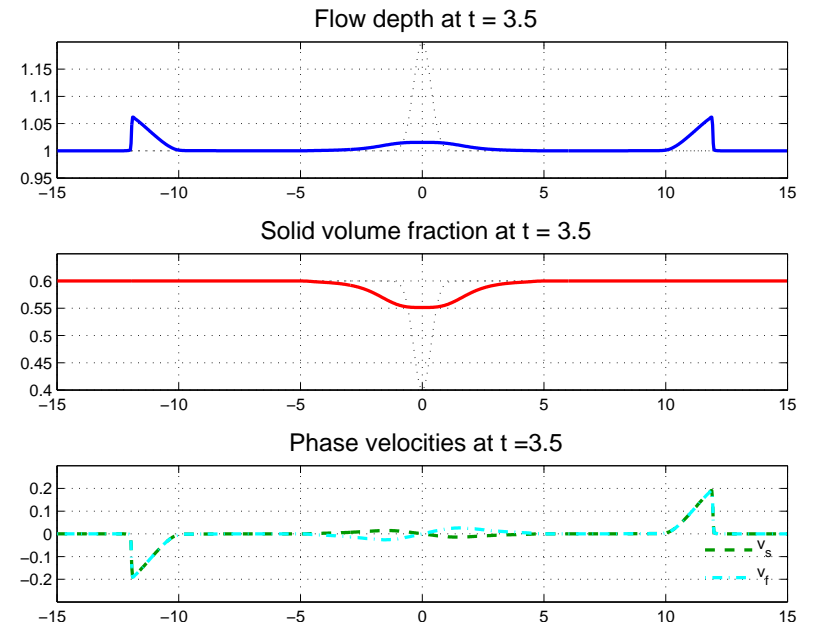
# Numerical experiments with drag

## Flow hump with higher fluid content

No drag



Drag included



## Numerical Experiment: Dam-Break Problem

**Initially:** discontinuity between two constant states with flow at rest ( $v_s = v_f = 0$ ).

Left:  $h_l = 3, \varphi_l = 0.7$ ; Right:  $h_r = 2, \varphi_r = 0.4$ .

## Numerical Experiment: Dam-Break Problem

**Initially:** discontinuity between two constant states with flow at rest ( $v_s = v_f = 0$ ).

Left:  $h_\ell = 3, \varphi_\ell = 0.7$ ; Right:  $h_r = 2, \varphi_r = 0.4$ .

Compare:

1. Solution of two-phase model with no drag.

## Numerical Experiment: Dam-Break Problem

**Initially:** discontinuity between two constant states with flow at rest ( $v_s = v_f = 0$ ).

Left:  $h_l = 3, \varphi_l = 0.7$ ; Right:  $h_r = 2, \varphi_r = 0.4$ .

Compare:

1. Solution of two-phase model with no drag.
2. Solution of two-phase model with drag effects.

## Numerical Experiment: Dam-Break Problem

**Initially:** discontinuity between two constant states with flow at rest ( $v_s = v_f = 0$ ).

Left:  $h_\ell = 3, \varphi_\ell = 0.7$ ; Right:  $h_r = 2, \varphi_r = 0.4$ .

Compare:

1. Solution of two-phase model with no drag.
2. Solution of two-phase model with drag effects.
3. **Solution of reduced model** derived theoretically from two-phase model by assuming **drag strong enough to drive instantaneously phase velocities to equilibrium**.  $\Rightarrow$  Hyperbolic system of three equations:
  - ★ **Mass and momentum conservation for the mixture + advection for  $\varphi$ .**Riemann problems can be solved **exactly**.

## Numerical Experiment: Dam-Break Problem

**Initially:** discontinuity between two constant states with flow at rest ( $v_s = v_f = 0$ ).

Left:  $h_\ell = 3, \varphi_\ell = 0.7$ ; Right:  $h_r = 2, \varphi_r = 0.4$ .

Compare:

1. Solution of two-phase model with no drag.
2. Solution of two-phase model with drag effects.
3. **Solution of reduced model** derived theoretically from two-phase model by assuming **drag strong enough to drive instantaneously phase velocities to equilibrium**.  $\Rightarrow$  Hyperbolic system of three equations:
  - ★ **Mass and momentum conservation for the mixture + advection for  $\varphi$ .**Riemann problems can be solved **exactly**.
4. Solution of two-phase model in the **limit of infinitely large drag**:  
Impose numerically instantaneous velocity equilibrium by setting  $v_s = v_f = v_{\text{eq}}$  in fractional step.

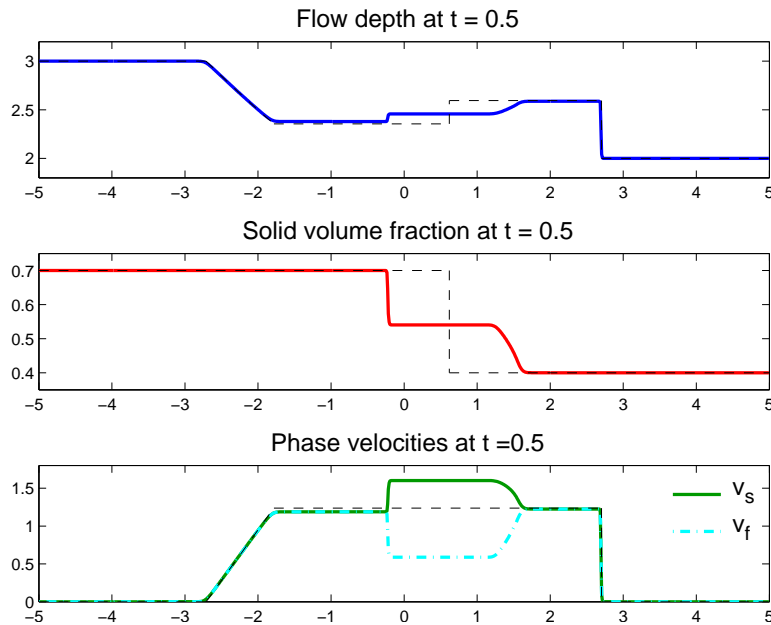
$$v_{\text{eq}} = \frac{h_s v_s + \gamma h_f v_f}{h_s + \gamma h_f} \Big|_{t_0} = \text{limit for } t \rightarrow \infty \text{ of solution of } \partial_t q = \psi^D(q).$$

# Dam-Break Problem

$$h_l = 3, \varphi_l = 0.7; \quad h_r = 2, \varphi_r = 0.4.$$

## 1. No drag contribution

Grid cells = 1000



— — — Exact solution reduced model (instantaneous velocity equilibrium)

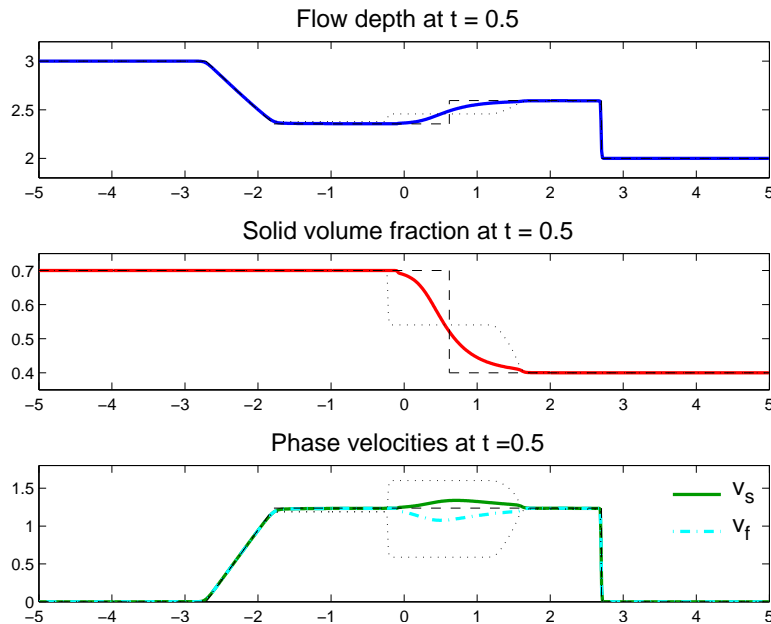


# Dam-Break Problem

$$h_l = 3, \varphi_l = 0.7; \quad h_r = 2, \varphi_r = 0.4.$$

## 2. Drag effects included

Grid cells = 1000



— — — Exact solution reduced model (instantaneous velocity equilibrium)

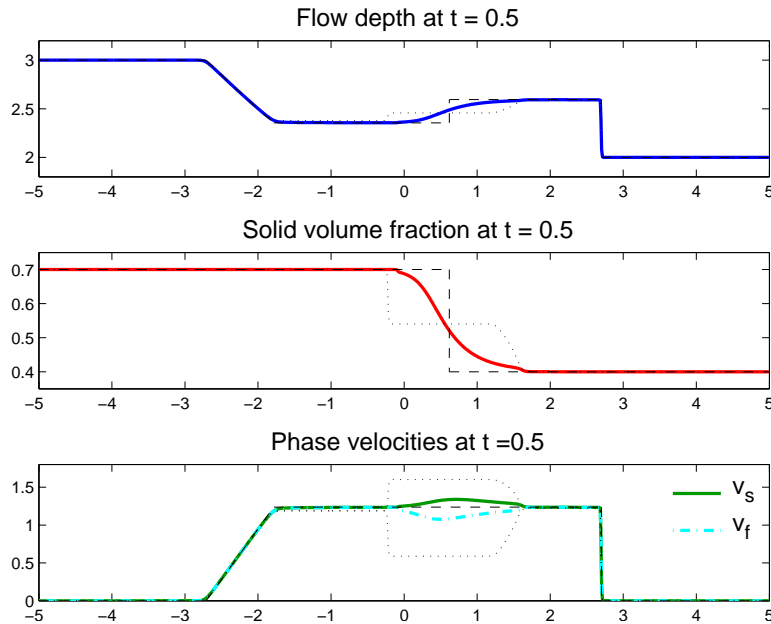
... No drag

# Dam-Break Problem

$$h_l = 3, \varphi_l = 0.7; \quad h_r = 2, \varphi_r = 0.4.$$

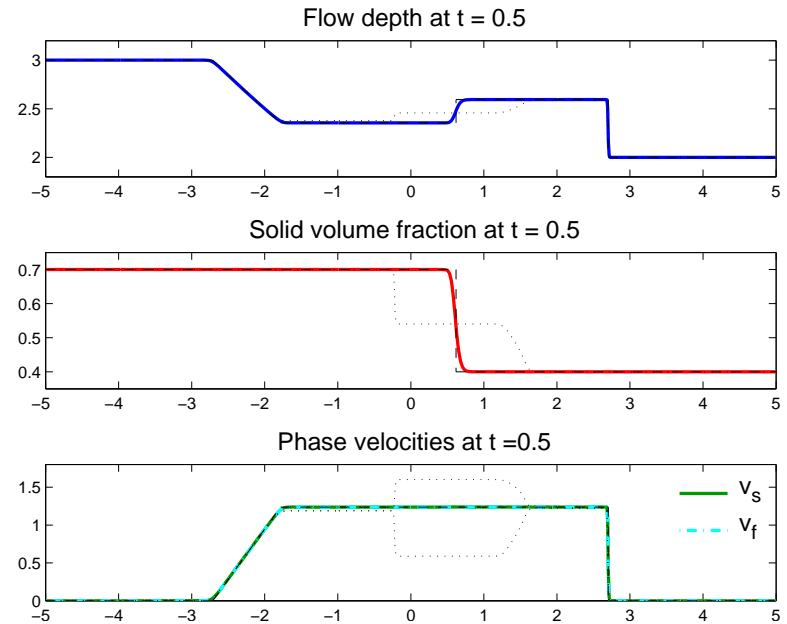
## 2. Drag effects included

Grid cells = 1000



## Infinitely large drag

$v_s = v_f = v_{eq}$  in fractional step



— — — Exact solution reduced model (instantaneous velocity equilibrium)

... No drag

$$v_{eq} = \frac{h_s v_s + \gamma h_f v_f}{h_s + \gamma h_f} = \text{equilibrium velocity.}$$

## Summary

A mathematical and numerical **two-phase shallow flow model** has been presented for **grain/fluid mixtures** over variable topography.

**Numerical solution technique:** Finite Volume Method based on a **Roe-type Riemann Solver**, which includes treatment of **topography** and **inter-phase drag** terms.

This is only a very first step towards the modeling of realistic geophysical flows.

## Summary

A mathematical and numerical **two-phase shallow flow model** has been presented for **grain/fluid mixtures** over variable topography.

**Numerical solution technique:** Finite Volume Method based on a **Roe-type Riemann Solver**, which includes treatment of **topography** and **inter-phase drag** terms.

This is only a very first step towards the modeling of realistic geophysical flows.

## Current Work

Major issue: **positivity preservation** of flow depth and phase volume fractions, to handle **dry bed states** ( $h = 0$ ) and/or vanishing of one phase ( $\varphi = 0, \varphi = 1$ ).

Need to guarantee  $h_s, h_f \geq 0 \Leftrightarrow h \geq 0, \varphi \in [0, 1]$ .

Further work: friction terms, 2D model, complex topography...

## Summary

A mathematical and numerical **two-phase shallow flow model** has been presented for **grain/fluid mixtures** over variable topography.

**Numerical solution technique:** Finite Volume Method based on a **Roe-type Riemann Solver**, which includes treatment of **topography** and **inter-phase drag** terms.

This is only a very first step towards the modeling of realistic geophysical flows.

## Current Work

Major issue: **positivity preservation** of flow depth and phase volume fractions, to handle **dry bed states** ( $h = 0$ ) and/or vanishing of one phase ( $\varphi = 0, \varphi = 1$ ).

Need to guarantee  $h_s, h_f \geq 0 \Leftrightarrow h \geq 0, \varphi \in [0, 1]$ .

Further work: friction terms, 2D model, complex topography...

*...Thank you for your attention!*