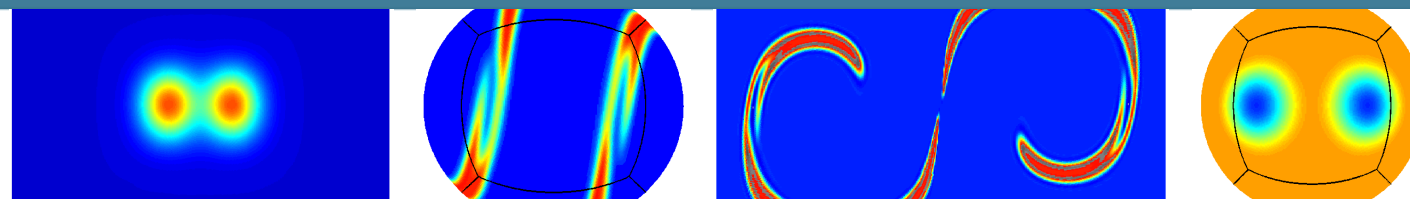
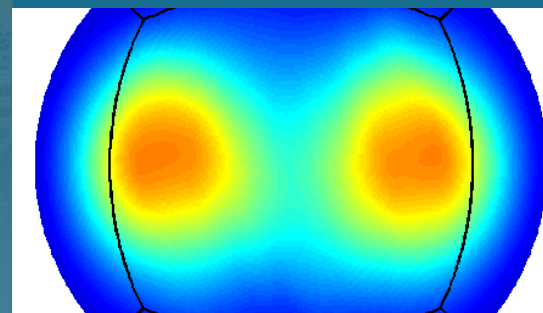




# Optimization-based, property-preserving algorithms for passive tracer transport



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10th International Congress on Industrial and Applied Mathematics

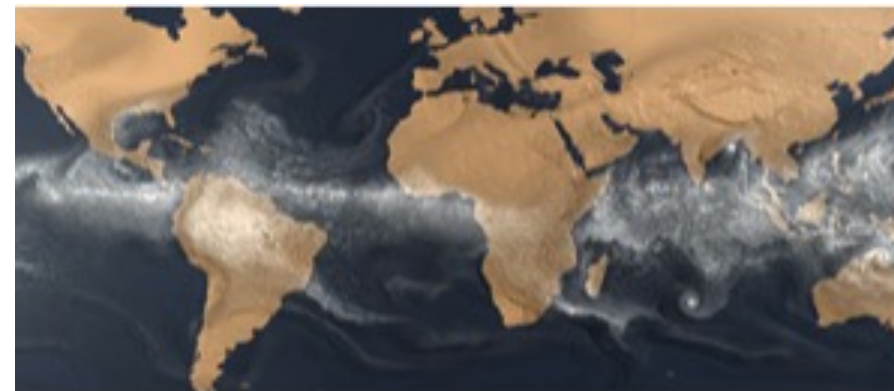
August 20-25, Waseda University, Tokyo, Japan.

# Motivation & model problem



## Why are transport schemes so important for ESM?

- Atmosphere is the **most expensive** component of Earth System Models
- Tracer advection is the **dominant cost** in atmosphere simulations
- With biogeochemistry **100-1000** tracers are needed



## Tracer-density system

$$\left\{ \begin{array}{l} \frac{\partial \rho}{\partial t} + \nabla \cdot \rho \mathbf{v} = 0 \\ \frac{\partial \rho \tau}{\partial t} + \nabla \cdot \rho \tau \mathbf{v} = 0 \end{array} \right. \longrightarrow \frac{D\tau}{Dt} \equiv \frac{\partial \tau}{\partial t} + \mathbf{v} \cdot \nabla \tau = 0$$

$\rho$  - Density

$\tau$  - Tracer mixing ratio

$\mathbf{v}$  - Velocity

**Objectives:** A numerical transport algorithm for the solution of the tracer transport equations that is

- Accurate
- Efficient
- Works on unstructured grids
- **Property preserving**

$$\left\{ \begin{array}{ll} M = \int_{\Omega} \rho \, dx & Q = \int_{\Omega} \rho \tau \, dx \\ \rho^{\min} \leq \rho \leq \rho^{\max} & \tau^{\min} \leq \tau \leq \tau^{\max} \\ \zeta = a\tau + b \end{array} \right. \begin{array}{l} \leftarrow \text{Conservation of } \mathbf{mass} \text{ and } \mathbf{total \, tracer} \\ \leftarrow \text{Preservation of } \mathbf{local \, bounds} \\ \leftarrow \text{Preservation of } \mathbf{tracer \, correlations} \end{array}$$

# Background



To develop our method we start with a **generic semi-Lagrangian scheme** for tracer transport.

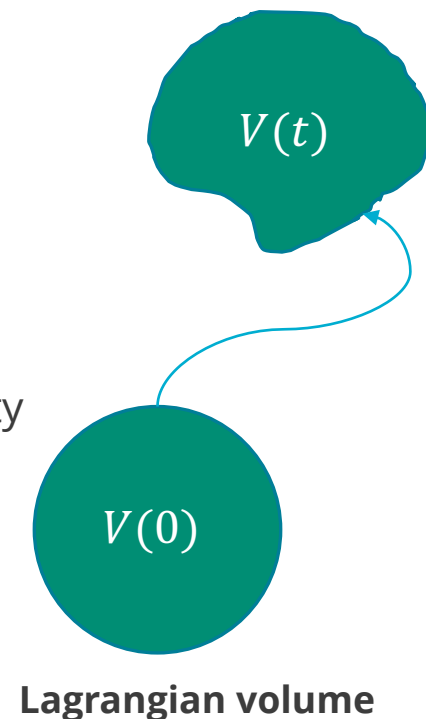
- Semi-Lagrangian schemes are popular in the **geophysical modeling community** because they allow **much larger time steps** than the CFL- restricted time steps in explicit Eulerian methods.

## Nomenclature

$$\mu_{V(t)} = \int_{V(t)} dV \quad \leftarrow \text{Measure of } V(t) \quad \bar{\rho}_{V(t)} = \frac{m_{V(t)}}{\mu_{V(t)}} \quad \leftarrow \text{Volume averaged density}$$

$$m_{V(t)} = \int_{V(t)} \rho(\mathbf{x}, t) dV \quad \leftarrow \text{Mass contained in } V(t) \quad \bar{\tau}_{V(t)} = \frac{q_{V(t)}}{m_{V(t)}} \quad \leftarrow \text{Density weighted tracer}$$

$$q_{V(t)} = \int_{V(t)} \rho(\mathbf{x}, t) \tau(\mathbf{x}, t) dV \quad \leftarrow \text{Total tracer in } V(t)$$



## Mathematical basis for semi-Lagrangian schemes

$$\frac{d}{dt} m_{V(t)} = 0 \quad \longrightarrow \quad \bar{\rho}_{V(t_{n+1})} = \frac{m_{V(t_{n+1})}}{\mu_{V(t_{n+1})}} = \frac{m_{V(t_n)}}{\mu_{V(t_{n+1})}}$$

**Mass and total tracer  
mass are preserved in  
Lagrangian volumes**

$$\frac{d}{dt} q_{V(t)} = 0 \quad \longrightarrow \quad \bar{\tau}_{V(t_{n+1})} = \frac{q_{V(t_{n+1})}}{m_{V(t_{n+1})}} = \frac{q_{V(t_n)}}{m_{V(t_n)}}$$



**Lagrangian update  
formulas for the  
averaged quantities**

# A generic semi-Lagrangian scheme for tracer transport

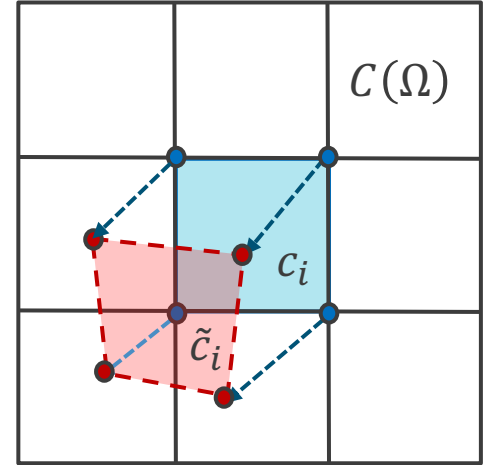


We consider a scheme based on **backward incremental remapping**

$\mathcal{C}(\Omega)$  - Fixed (Eulerian) grid with cells  $c_i$   $V(t_k) := c_i \rightarrow \mu_{i,k}, m_{i,k}, q_{i,k}, \bar{\rho}_{i,k}, \bar{\tau}_{i,k}$

$\tilde{\mathcal{C}}(\Omega)$  - Deformed (Lagrangian) grid with cells  $\tilde{c}_i$   $V(t_k) := \tilde{c}_i \rightarrow \tilde{\mu}_{i,k}, \tilde{m}_{i,k}, \tilde{q}_{i,k}, \tilde{\bar{\rho}}_{i,k}, \tilde{\bar{\tau}}_{i,k}$

$\tilde{\mathcal{C}}(\Omega)$  = **Backward Lagrangian increment**: the nodes  $\mathbf{x}_i$  of  $\mathcal{C}(\Omega)$  are moved backward in time to positions  $\mathbf{x}(t - \Delta t)$  by solving for each node

$$\begin{cases} \dot{\mathbf{x}}(s) = \mathbf{v}(\mathbf{x}, s) \\ \mathbf{x}(t) = \mathbf{x}_j \end{cases}$$


Define the following quantities at the current time  $t_n$ :

$$M_n := \sum_{i=1}^{N_C} m_{i,n} = \sum_{i=1}^{N_C} \bar{\rho}_{i,n} \mu_{i,n}$$

$$Q_n := \sum_{i=1}^{N_C} q_{i,n} = \sum_{i=1}^{N_C} \bar{\tau}_{i,n} m_{i,n}$$

$$\bar{\rho}_{i,n}^{\min} = \begin{cases} \min_{j \in N(c_i)} \{\bar{\rho}_{j,n}\} & \text{if } c_i \cap \partial\Omega = \emptyset \\ \min \left\{ \min_{j \in N(c_i)} \{\bar{\rho}_{j,n}\}, \min_{\mathbf{x} \in N(c_i) \cap \partial\Omega} \rho(\mathbf{x}, t_n) \right\} & \text{if } c_i \cap \partial\Omega \neq \emptyset \end{cases}$$

$$\bar{\rho}_{i,n}^{\max} = \begin{cases} \max_{j \in N(c_i)} \{\bar{\rho}_{j,n}\} & \text{if } c_i \cap \partial\Omega = \emptyset \\ \max \left\{ \max_{j \in N(c_i)} \{\bar{\rho}_{j,n}\}, \max_{\mathbf{x} \in N(c_i) \cap \partial\Omega} \rho(\mathbf{x}, t_n) \right\} & \text{if } c_i \cap \partial\Omega \neq \emptyset \end{cases}$$

Total mass and total tracer mass

Physically motivated local density bounds (similar for  $\tau$ )



# A generic semi-Lagrangian scheme for tracer transport



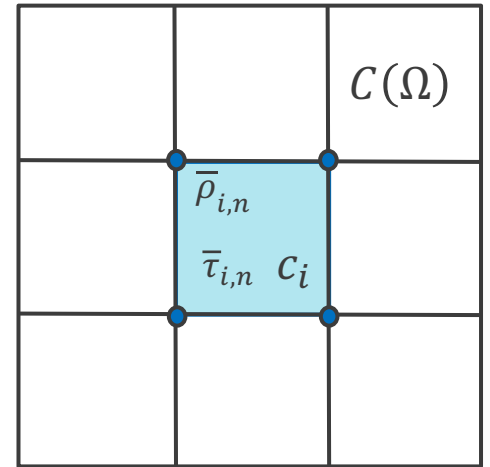
## Statement of the monotone, conservative and compatible tracer transport problem

**Given:**  $\bar{\rho}_{i,n}$  and  $\bar{\tau}_{i,n}$  on the **fixed grid**  $\mathcal{C}(\Omega)$  at **current** time  $t_n$

**Find:**  $\bar{\rho}_{i,n+1}$  and  $\bar{\tau}_{i,n+1}$  on the **fixed grid**  $\mathcal{C}(\Omega)$  at **future** time  $t_{n+1}$ , satisfying

**P1. Monotonicity and compatibility:** for all  $c_i \in \mathcal{C}(\Omega)$

$$\alpha \bar{\rho}_{i,n}^{\min} \leq \bar{\rho}_{i,n+1} \leq \alpha \bar{\rho}_{i,n}^{\max} \quad \text{and} \quad \bar{\tau}_{i,n}^{\min} \leq \bar{\tau}_{i,n+1} \leq \bar{\tau}_{i,n}^{\max} \quad \text{where} \quad \alpha = \frac{\tilde{\mu}_{i,n}}{\mu_{i,n+1}}$$



Note that  $\tau$  is **constant** along the characteristics but **in general**  $\rho$  is **not**. Thus, the local bounds for  $\bar{\tau}_{i,n+1}$  are **unchanged** from those at the current time  $t_n$  but **the local bounds for**  $\bar{\rho}_{i,n+1}$  **are different!**

**P2. Conservation of mass and total tracer mass**

$$M_{n+1} := \sum_{i=1}^{N_C} m_{i,n+1} = M_n \quad \text{and} \quad Q_{n+1} := \sum_{i=1}^{N_C} q_{i,n+1} = Q_n$$

# A generic semi-Lagrangian scheme for tracer transport



**Solution:** the Lagrangian update formula implies

$$\bar{\rho}_{V(t_{n+1})} = \frac{m_{V(t_{n+1})}}{\mu_{V(t_{n+1})}} = \frac{m_{V(t_n)}}{\mu_{V(t_{n+1})}} \longrightarrow \bar{\rho}_{i,n+1} = \frac{m_{i,n+1}}{\mu_{i,n+1}} = \frac{\tilde{m}_{i,n}}{\mu_{i,n+1}}$$

$$\tilde{m}_{i,n} \approx \int_{\tilde{c}_i} \rho(x, t_n) dx$$

where

$$\bar{\tau}_{V(t_{n+1})} = \frac{q_{V(t_{n+1})}}{m_{V(t_{n+1})}} = \frac{q_{V(t_n)}}{m_{V(t_{n+1})}} \longrightarrow \bar{\tau}_{i,n+1} = \frac{q_{i,n+1}}{m_{i,n+1}} = \frac{\tilde{q}_{i,n}}{\tilde{m}_{i,n}}$$

$$\tilde{q}_{i,n} \approx \int_{\tilde{c}_i} \rho(x, t_n) \tau(x, t_n) dx$$

- We need the average mass  $\tilde{m}_{i,n}$  and tracer  $\tilde{q}_{i,n}$  on the cells  $\tilde{c}_i$  of the **deformed mesh**  $\tilde{\mathcal{C}}(\Omega)$ .
- However, the solution at **current** time  $t_n$  is given on the cells  $c_i$  of the **fixed mesh**  $\mathcal{C}(\Omega)$
- Classical schemes use **monotone & conservative reconstructions** of  $\rho(x, t_n)$  and  $\tau(x, t_n)$  on the cells  $c_i$  of the **fixed mesh**  $\mathcal{C}(\Omega)$  to compute the integrals on the cells  $\tilde{c}_i$  of the **deformed mesh**:

$$\rho_n^h(x) \approx \rho(x, t_n) \longrightarrow \rho_{i,n}^h(\mathbf{x}) = \bar{\rho}_{i,n} + \mathbf{g}_{\rho,i} \cdot (\mathbf{x} - \mathbf{x}_{b_i}), \quad \mathbf{x}_{b_i} = \frac{\int_{c_i} \mathbf{x} dV}{\mu_i}$$

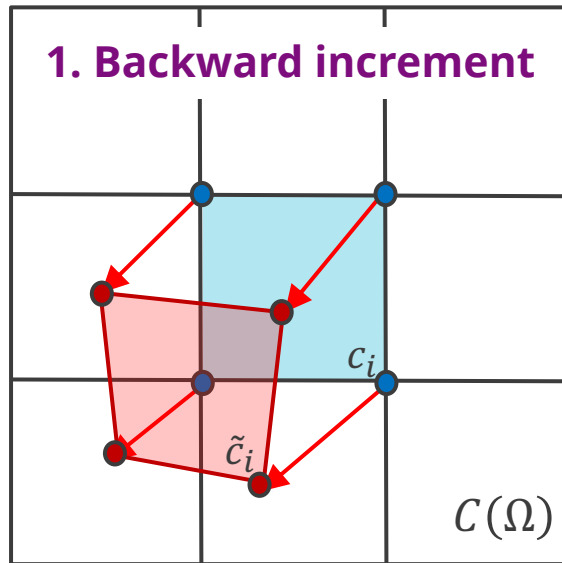
Slope-limited gradient reconstructions

$$\tau_n^h(x) \approx \tau(x, t_n) \longrightarrow \tau_{i,n}^h(\mathbf{x}) = \bar{\tau}_{i,n} + \mathbf{g}_{\tau,i} \cdot (\mathbf{x} - \mathbf{x}_{c_i}), \quad \mathbf{x}_{c_i} = \frac{\int_{c_i} \mathbf{x} \rho_{i,n}^h(\mathbf{x}) dV}{\int_{c_i} \rho_{i,n}^h(\mathbf{x}) dV}$$



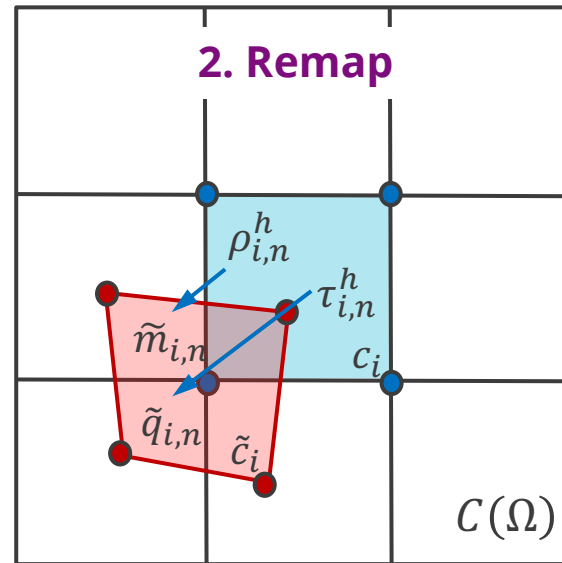
- Monotone
- Conservative
- Mean-preserving

# We will modify the last two stages of the generic scheme



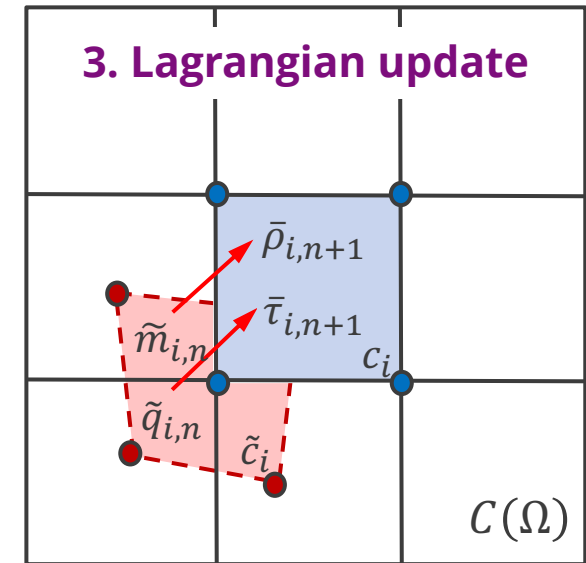
$$\dot{\mathbf{x}}(s) = \mathbf{v}(\mathbf{x}, s)$$

$$\mathbf{x}(t) = \mathbf{x}_j$$



$$\tilde{m}_{i,n} = \int_{\tilde{c}_i} \rho_n^h(\mathbf{x}) dV$$

$$\tilde{q}_{i,n} = \int_{\tilde{c}_i} \rho_n^h(\mathbf{x}) \tau_n^h(\mathbf{x}) dV$$



$$\bar{\rho}_{i,n+1} = \frac{\tilde{m}_{i,n}}{\mu_{i,n+1}}$$

$$\bar{\tau}_{i,n+1} = \frac{\tilde{q}_{i,n}}{\tilde{m}_{i,n}}$$

## Monotone reconstruction drawbacks:

- Based on **local worst-case scenarios**
- Mixes **accuracy** with **preservation of properties**
- More **difficult** to ascertain **solution optimality**

## Our changes separate accuracy from property preservation:

- **Remap stage:** use **2<sup>nd</sup> order accurate** but not monotone and/or conservative reconstruction
- **Lagrangian update stage:** enforce properties by coaching this stage into a **constrained optimization problem**.

## New **remap** stage

$$\begin{aligned}\tilde{m}_{i,n}^\top &= \int_{\tilde{c}_i} \rho_n^{h,LS}(\mathbf{x}) dV & \leftarrow \rho_n^{h,LS} &= \bar{\rho}_{i,n} + \mathbf{g}_{\rho,i}^{LS} \cdot (\mathbf{x} - \mathbf{x}_{b_i}) & \mathbf{g}_{\rho,i}^{LS} \\ \tilde{q}_{i,n}^\top &= \int_{\tilde{c}_i} \rho_n^{h,LS}(\mathbf{x}) \tau_n^{h,LS}(\mathbf{x}) dV & \leftarrow \tau_n^{h,LS} &= \bar{\tau}_{i,n} + \mathbf{g}_{\tau,i}^{LS} \cdot (\mathbf{x} - \mathbf{x}_{c_i}) & \mathbf{g}_{\tau,i}^{LS}\end{aligned}$$

Least-squares reconstruction of the gradients on cell  $c_i$

- $\tilde{m}_{i,n}^\top$  and  $\tilde{q}_{i,n}^\top$  are 2<sup>nd</sup> order accurate but not guaranteed to be monotone and/or conservative

## New **Lagrangian update** stage. Part 1 – definition of targets & local bounds at future time $t_{n+1}$

$$\bar{\rho}_{i,n+1}^\top = \frac{\tilde{m}_{i,n}^\top}{\mu_{i,n+1}} \quad \bar{\rho}_{i,n+1}^{\min} = \bar{\rho}_{i,n}^{\min} \frac{\tilde{\mu}_{i,n}}{\mu_{i,n+1}} \quad \bar{\rho}_{i,n+1}^{\max} = \bar{\rho}_{i,n}^{\max} \frac{\tilde{\mu}_{i,n}}{\mu_{i,n+1}} \quad \alpha = \frac{\tilde{\mu}_{i,n}}{\mu_{i,n+1}}$$

$$\bar{\tau}_{i,n+1}^\top = \frac{\tilde{q}_{i,n}^\top}{\tilde{m}_{i,n}}$$

Tracer is constant along characteristics: **reuse bounds** from  $t_n$

- $\bar{\rho}_{i,n+1}^\top$  and  $\bar{\tau}_{i,n+1}^\top$  are 2<sup>nd</sup> order accurate but not guaranteed to be monotone and/or conservative



New **Lagrangian update** stage. Part 2 – enforce properties at future time  $t_{n+1}$

**Density:** 
$$\left\{ \begin{array}{ll} \text{minimize} & \frac{1}{2} \sum_{i=1}^{N_C} \mu_{i,n+1}^2 (\bar{\rho}_{i,n+1} - \bar{\rho}_{i,n+1}^T)^2 \\ \text{subject to} & \sum_{i=1}^{N_C} \bar{\rho}_{i,n+1} \mu_{i,n+1} = M_n \quad \text{and} \quad \bar{\rho}_{i,n+1}^{\min} \leq \bar{\rho}_{i,n+1} \leq \bar{\rho}_{i,n+1}^{\max}; \quad i = 1, \dots, N_C \end{array} \right. \quad \Rightarrow \quad \text{Set}$$

$$\begin{aligned} \bar{\rho}_{i,n+1} &= \bar{\rho}_{i,n+1}^{\text{OPT}} \\ m_{i,n+1}^{\text{OPT}} &:= \bar{\rho}_{i,n+1}^{\text{OPT}} \mu_{i,n+1} \end{aligned}$$

**Tracer:** 
$$\left\{ \begin{array}{ll} \text{minimize} & \frac{1}{2} \sum_{i=1}^{N_C} (\bar{\tau}_{i,n+1} - \bar{\tau}_{i,n+1}^T)^2 \\ \text{subject to} & \sum_{i=1}^{N_C} \bar{\tau}_{i,n+1} m_{i,n+1}^{\text{OPT}} = Q_n \quad \text{and} \quad \bar{\tau}_{i,n}^{\min} \leq \bar{\tau}_{i,n+1} \leq \bar{\tau}_{i,n}^{\max}; \quad i = 1, \dots, N_C. \end{array} \right. \quad \Rightarrow \quad \text{Set} \quad \bar{\tau}_{i,n+1} = \bar{\tau}_{i,n+1}^{\text{OPT}}$$

**Theorem 1.** Existence & uniqueness

The feasible sets of the optimization problems are non-empty & have unique solutions

**Theorem 2.** Global optimality of the optimization-based solution

$$\frac{1}{2} \sum_{i=1}^{N_C} \mu_{i,n+1}^2 (\bar{\rho}_{i,n+1}^{\text{OPT}} - \bar{\rho}_{i,n+1}^T)^2 \leq \frac{1}{2} \sum_{i=1}^{N_C} \mu_{i,n+1}^2 (\bar{\rho}_{i,n+1}^G - \bar{\rho}_{i,n+1}^T)^2$$

$$\frac{1}{2} \sum_{i=1}^{N_C} (\bar{\tau}_{i,n+1}^{\text{OPT}} - \bar{\tau}_{i,n+1}^T)^2 \leq \frac{1}{2} \sum_{i=1}^{N_C} (\bar{\tau}_{i,n+1}^G - \bar{\tau}_{i,n+1}^T)^2$$

Generic scheme

The optimization-based solution is the **best possible**, with respect to the targets, approximate solution that also satisfies properties P.1–P.2.

**Theorem 3.** Preservation of tracer correlations

The optimization-based Lagrangian update stage **preserves linear tracer correlations**.

**What about the cost?**

$$\mathbf{q}_{n+1} = \underset{\mathbf{q}}{\operatorname{argmin}} \mathbf{q}^T \mathbf{M} \mathbf{q} + \mathbf{c}^T \mathbf{q} + \mathbf{c}_0 \quad \text{subject to} \quad \begin{cases} \mathbf{w}^T \mathbf{q} = \mathbf{w}^T \mathbf{q}_n & \leftarrow \text{Conservation} \\ \mathbf{q}^{\min} \leq \mathbf{q} \leq \mathbf{q}^{\max} & \leftarrow \text{Local bounds} \end{cases}$$

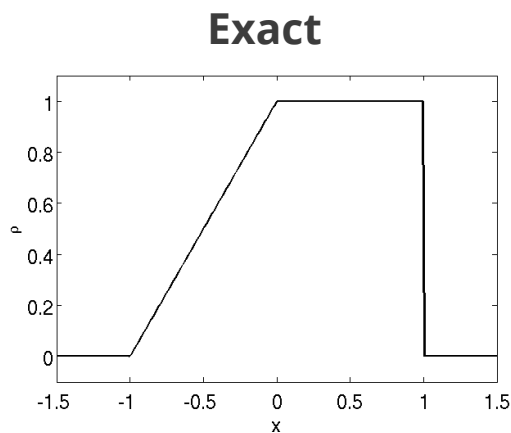
☞ A “*singly linearly constrained QP with simple bounds*”

☞ QP structure admits a **fast  $O(N)$  optimization algorithm**.

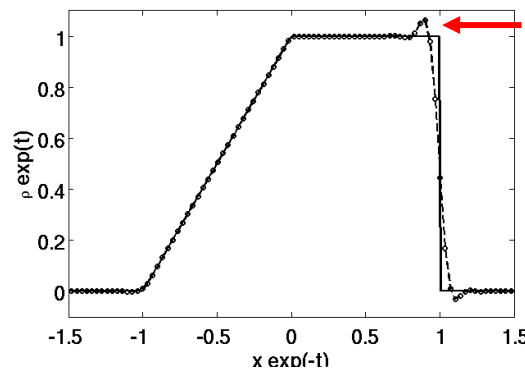
# Numerical examples in 1D: Compatibility test



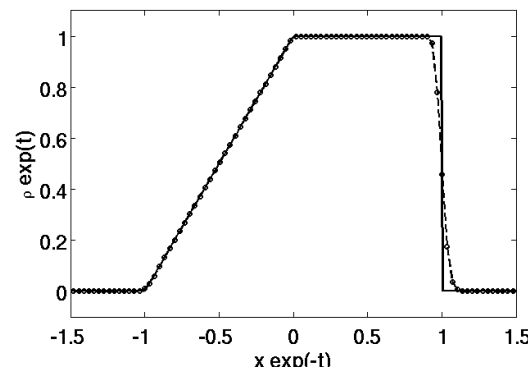
Density



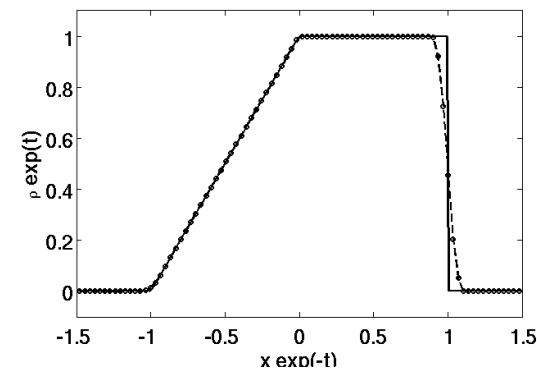
**Unlimited**



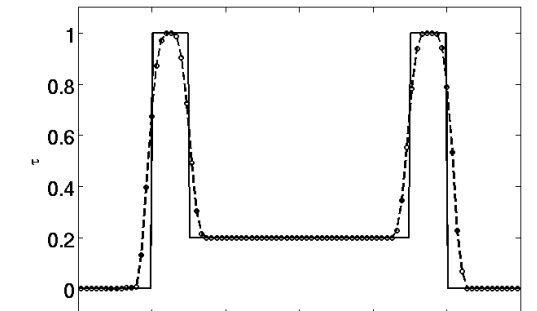
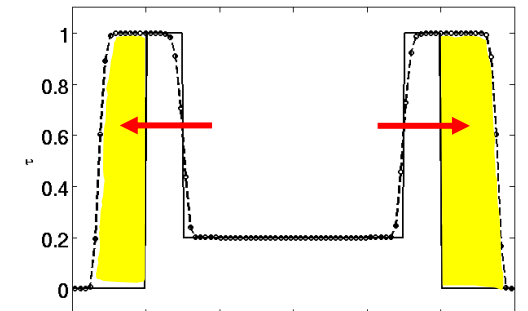
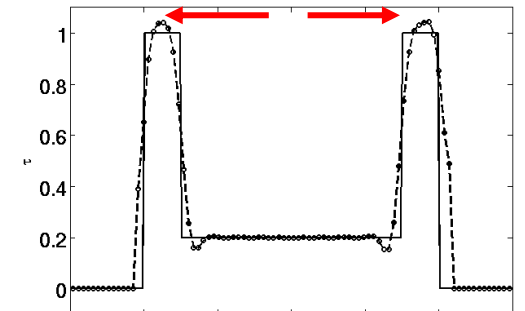
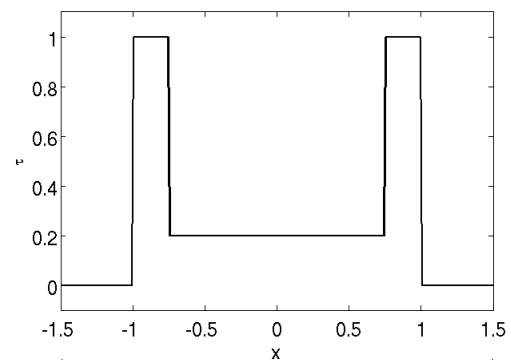
**Slope limited**



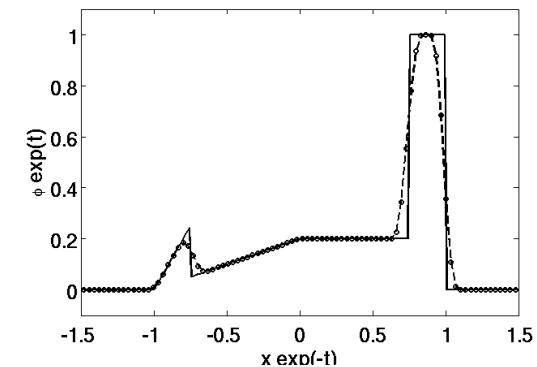
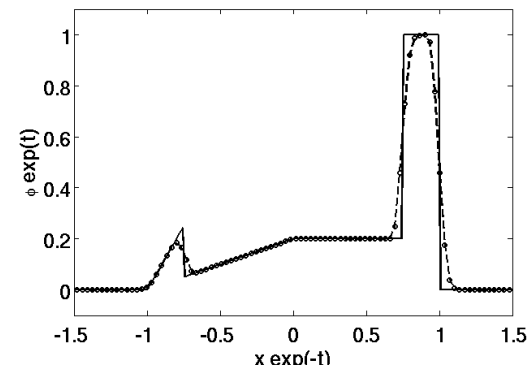
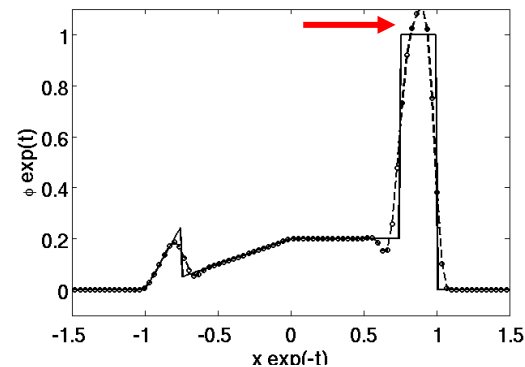
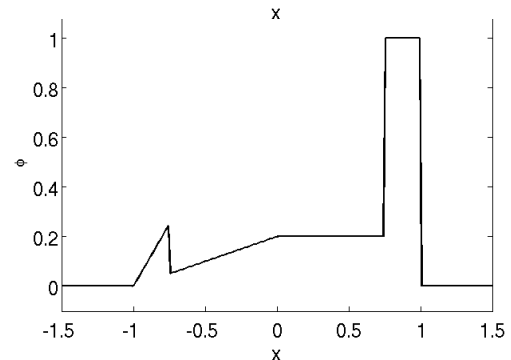
**OBT**



Tracer



$\rho\tau$



# Numerical examples in 2D: Convergence



## Tracer profile:

$$\tau = \sin(\pi x)^4 \sin(\pi y)^4 \exp(-\beta(x - x_0)^2 + (y - y_0)^2)$$

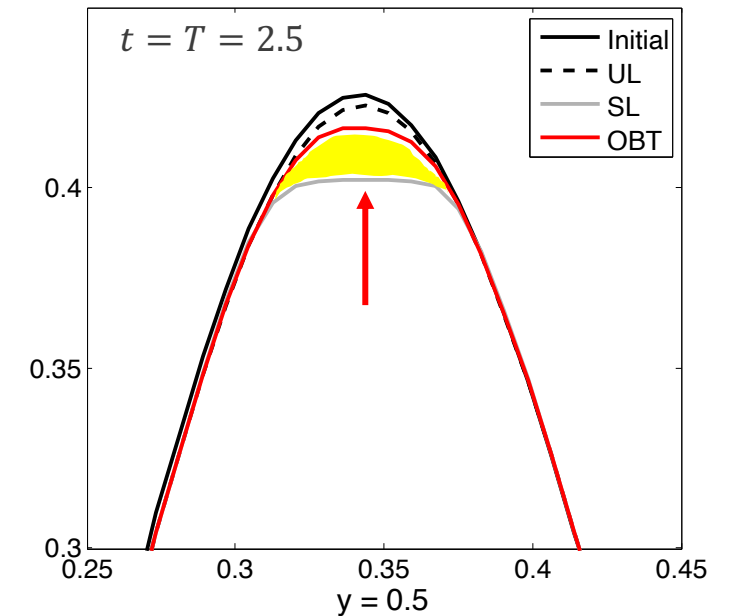
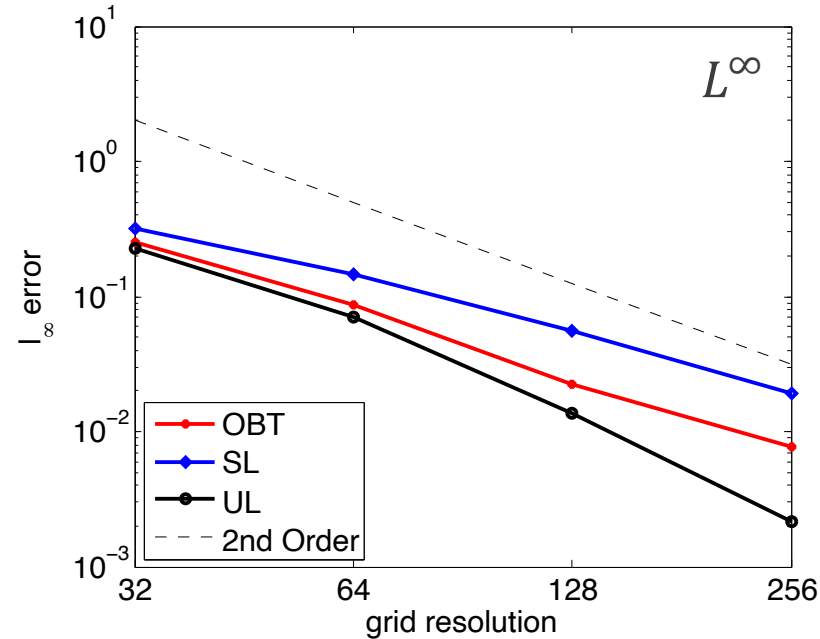
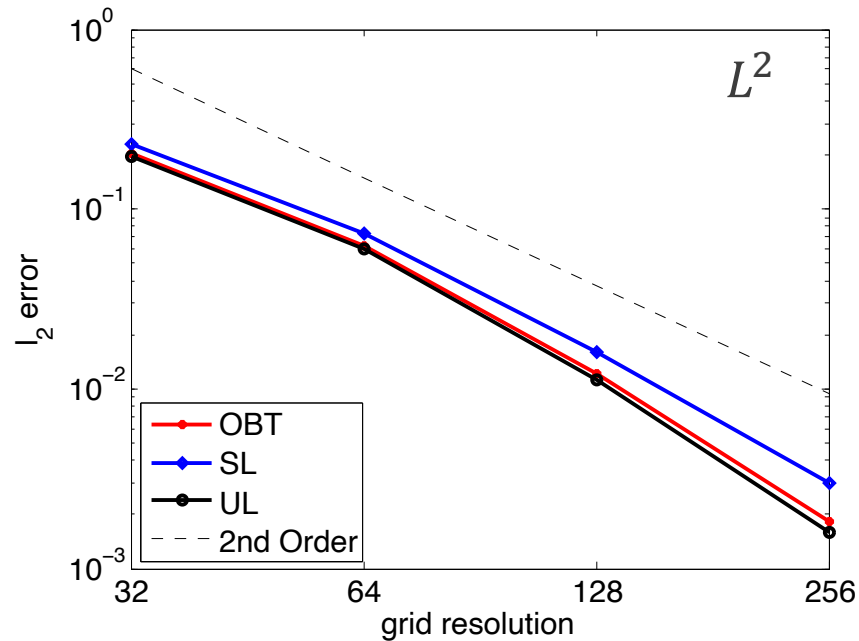
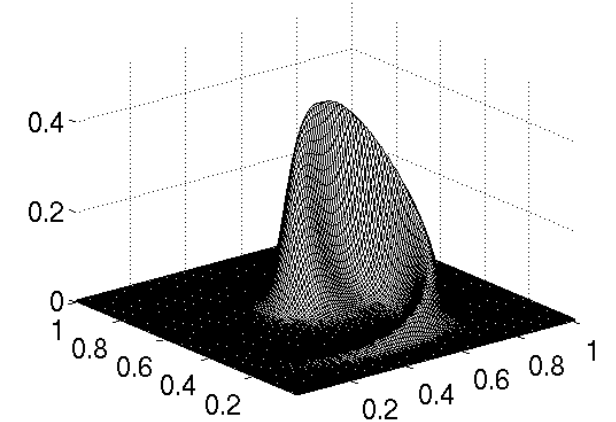
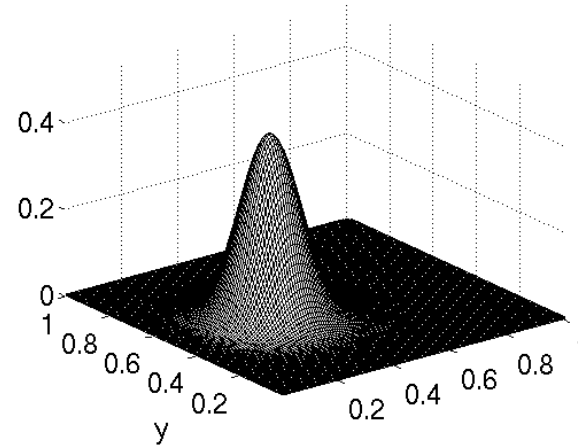
$$(x_0, y_0) = (0.25, 0.25); \beta = 40$$

## Velocity field\*

$$u = \sin^2(\pi x) \sin(2\pi y) \cos(\pi t/T)$$

$$v = -\sin^2(\pi y) \sin(2\pi x) \cos(\pi t/T)$$

$$T = 2.5$$



(\*)R. J. LeVeque, High-resolution conservative algorithms for advection in incompressible flow, SIAM Journal on Numerical Analysis 33 (1996) 627-665.



# Numerical examples in 2D: Solid body rotation



## Tracer profile:

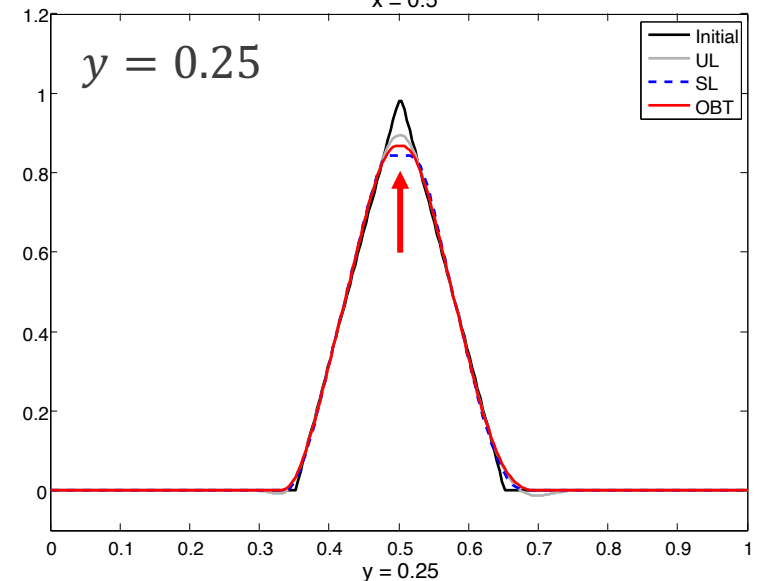
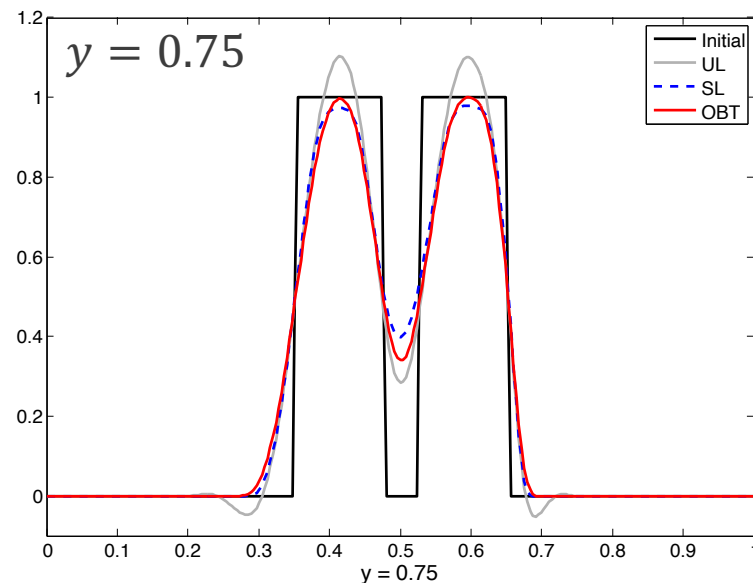
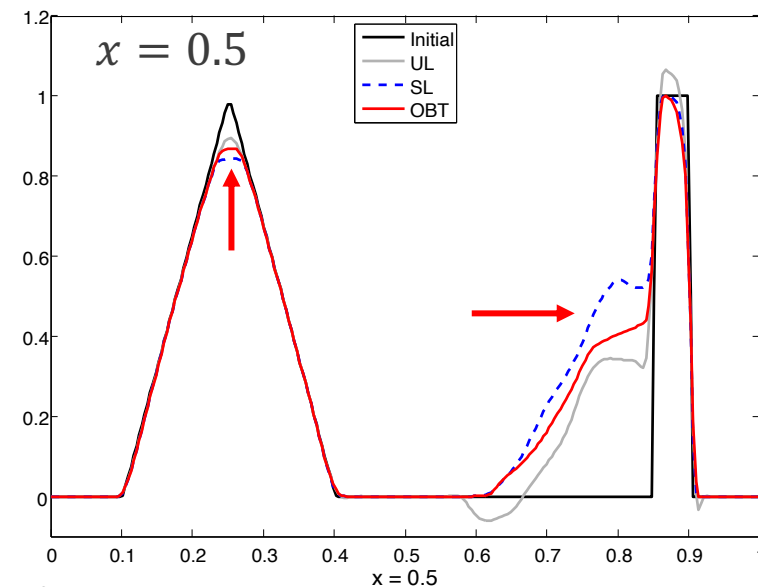
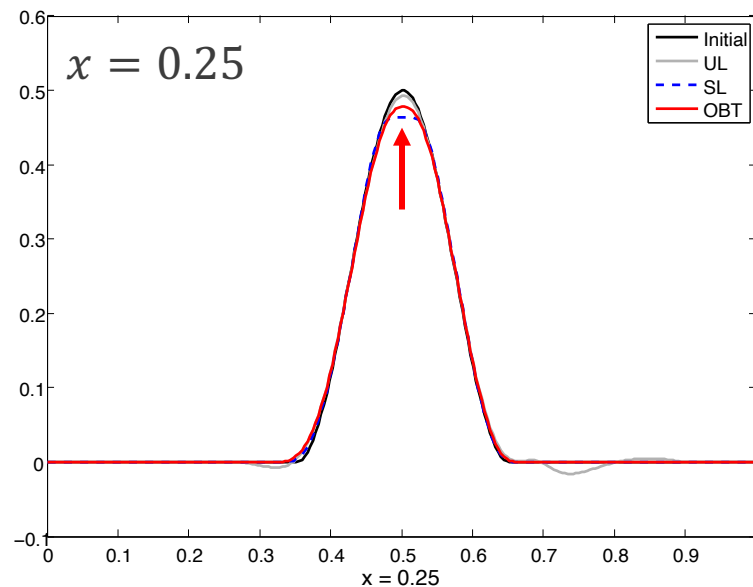
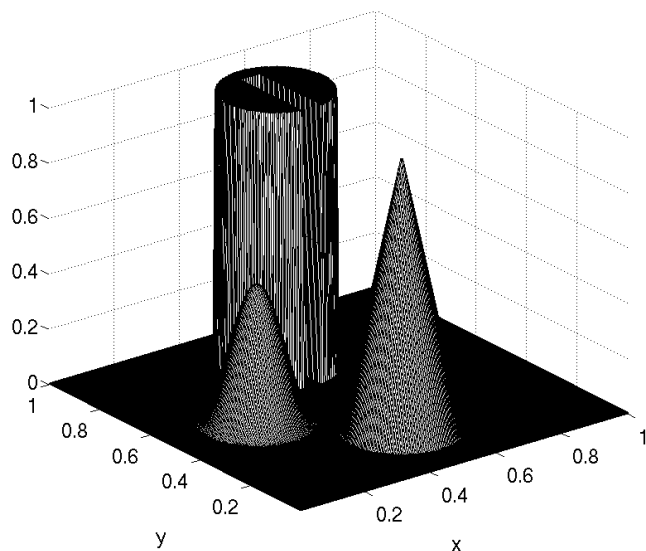
- Zalesak cylinder +
- cone +
- Gaussian hump

## Velocity field\*

$$u = \sin^2(\pi x) \sin(2\pi y) \cos(\pi t/T)$$

$$v = -\sin^2(\pi y) \sin(2\pi x) \cos(\pi t/T)$$

$$T = 2.5$$



(\*)R. J. LeVeque, High-resolution conservative algorithms for advection in incompressible flow, SIAM Journal on Numerical Analysis 33 (1996) 627–665.



## Tracers profile:

$$\tau = 0.4(1 + \cos(\pi r(x, y)))$$

$$\xi = -1.2\tau + 1$$

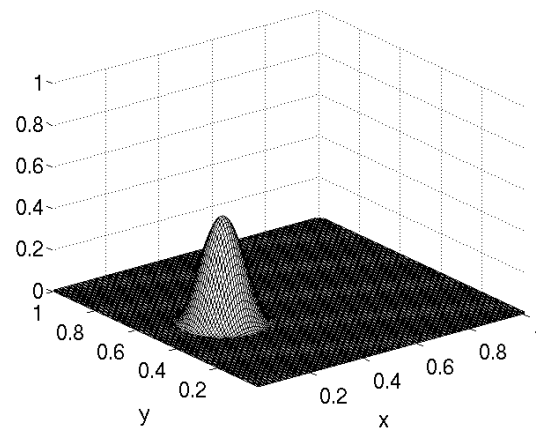
$$r(x, y) = \min\{\|\mathbf{x} - \mathbf{x}_0\|, r_0\}/r_0$$

## Velocity field\*

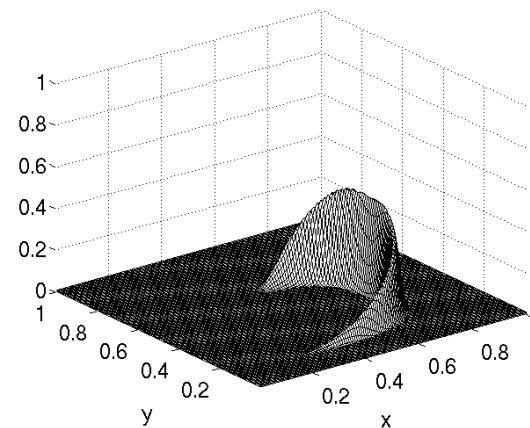
$$u = \sin^2(\pi x) \sin(2\pi y) \cos(\pi t/T)$$

$$v = -\sin^2(\pi y) \sin(2\pi x) \cos(\pi t/T)$$

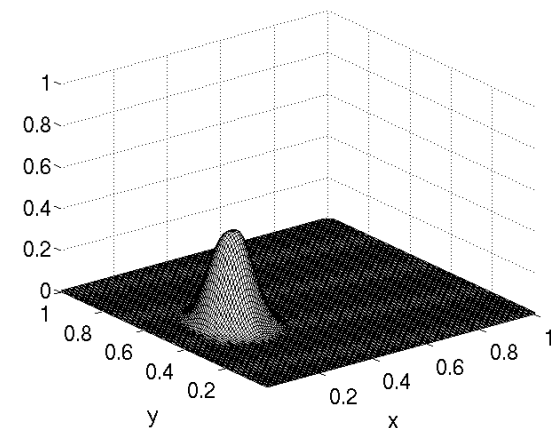
$$T = 2.5$$



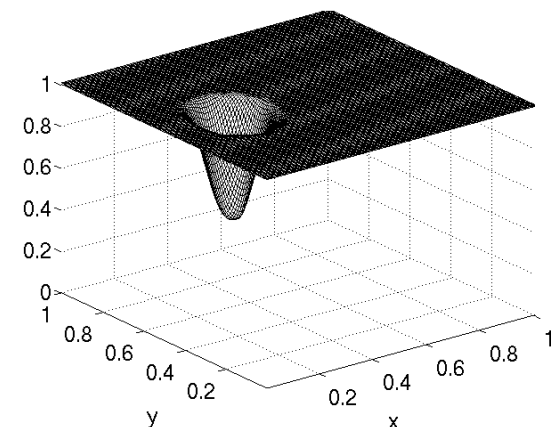
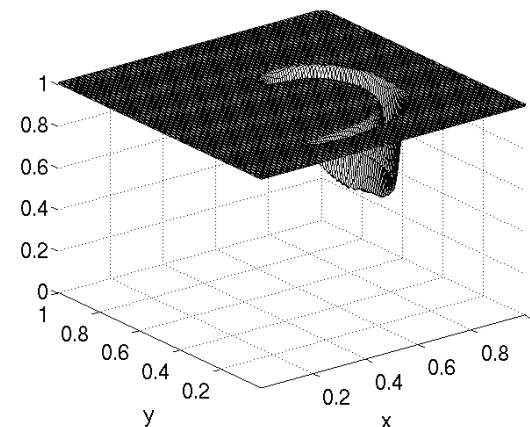
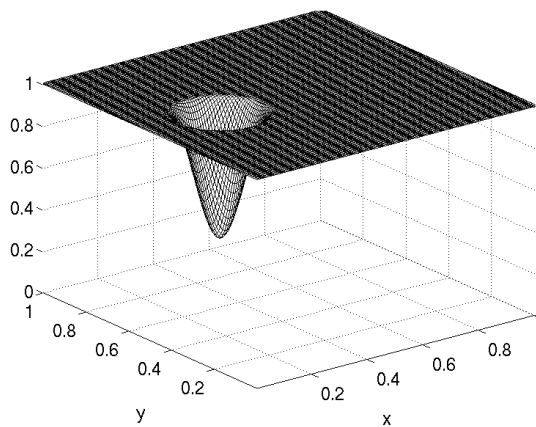
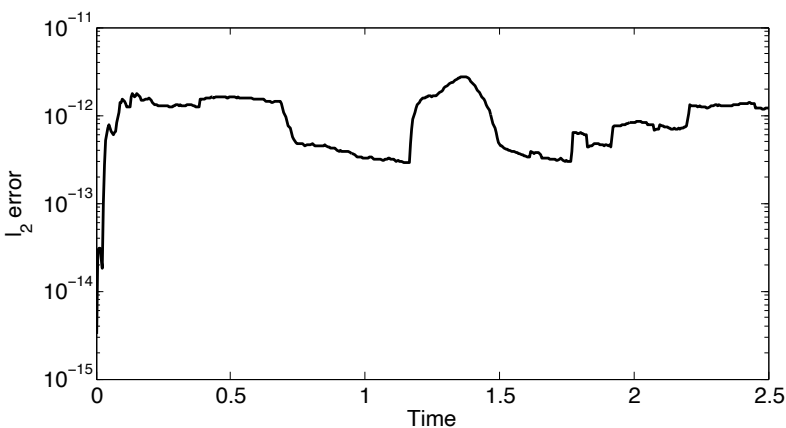
$t = 0$



$t = 1.25$



$t = 2.5$



(\*)R. J. LeVeque, High-resolution conservative algorithms for advection in incompressible flow, SIAM Journal on Numerical Analysis 33 (1996) 627-665.

# Tracer transport on a sphere: setup and convergence

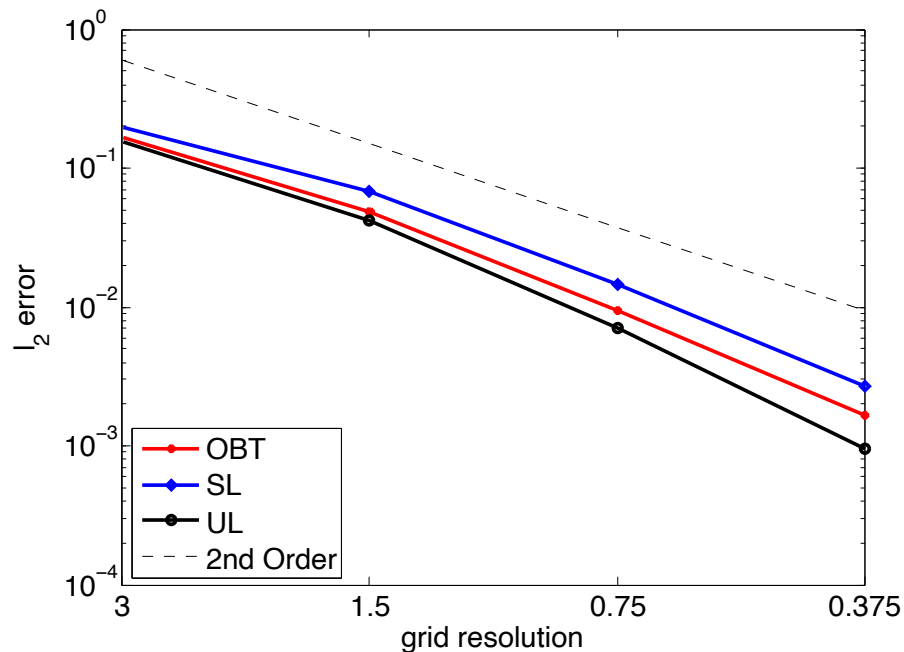
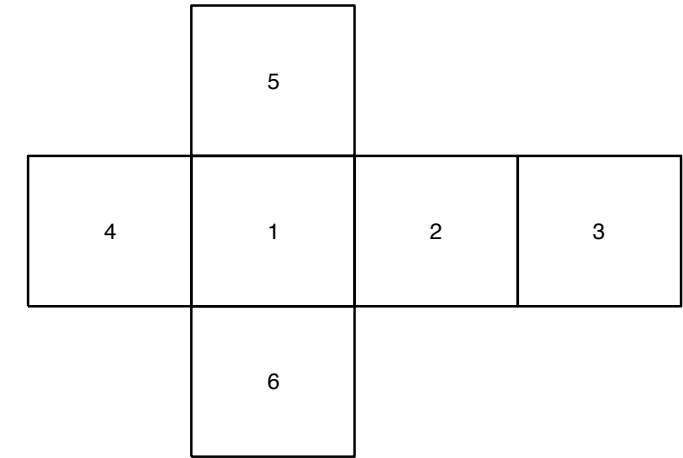
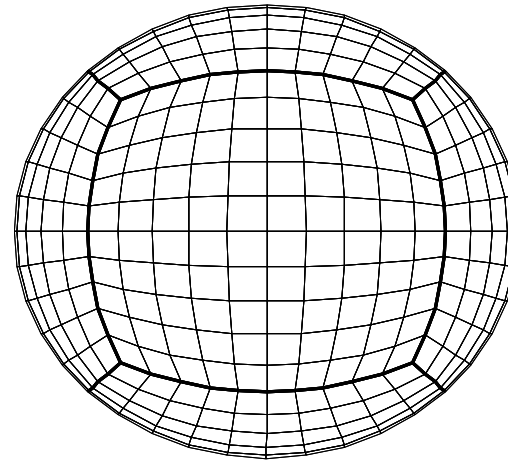


**Tracer profile** - 2 Gaussian hills

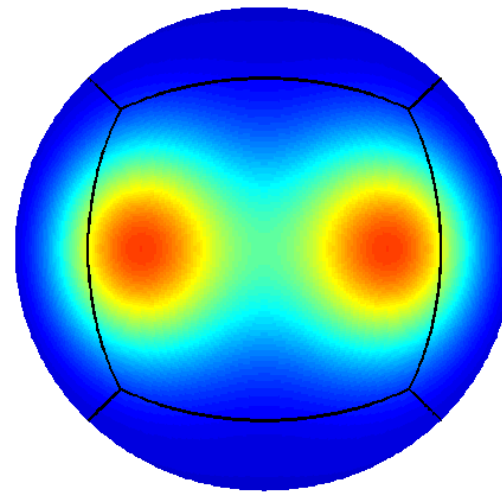
**Velocity field\*** - deformational, div-free field

$$u(\lambda, \theta, t) = 2 \sin^2(\lambda) \sin(2\theta) \cos(\pi t/T)$$

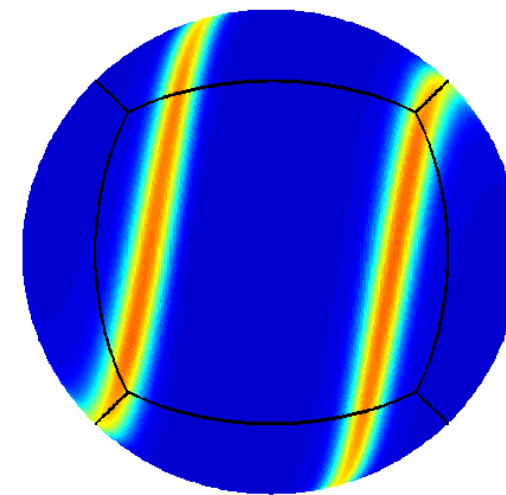
$$v(\lambda, \theta, t) = 2 \sin(2(\lambda)) \cos(\theta) \cos(\pi t/T)$$



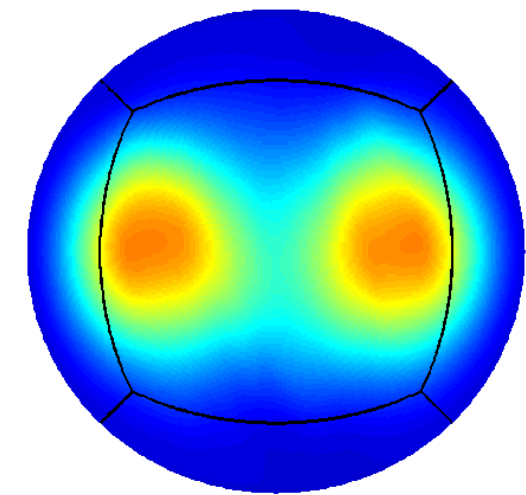
Grid resolution:  $0.75^\circ$



$t = 0$



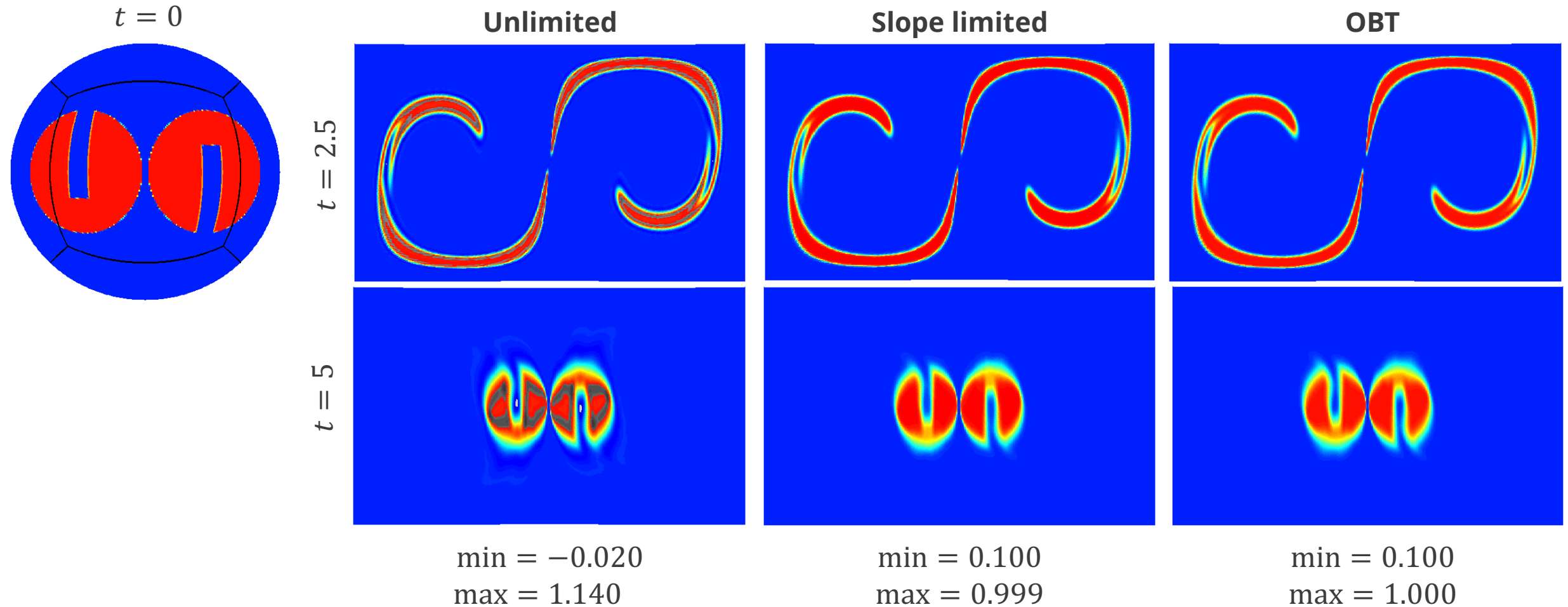
$t = 2.5$



$t = 5$

(\*)R. D. Nair, P. H. Lauritzen, A class of deformational flow test cases for linear transport problems on the sphere, J. Comp. Phys. 229 (2010) 8868 – 8887.

# Tracer transport on a sphere: 2 notched cylinders



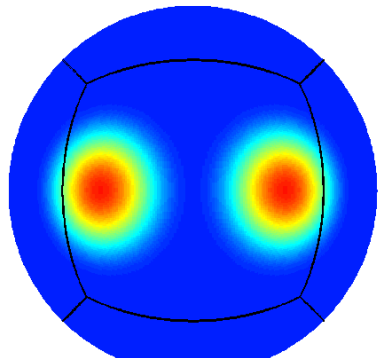
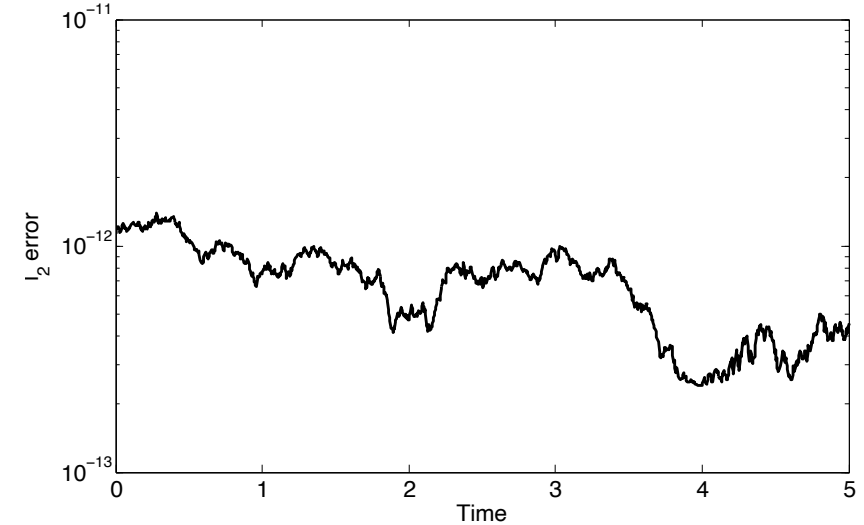
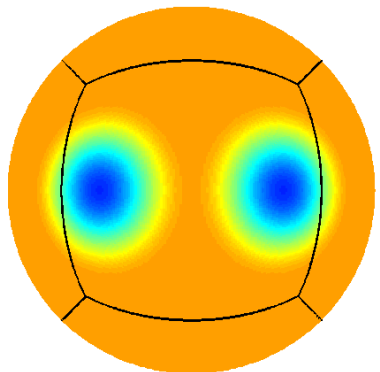
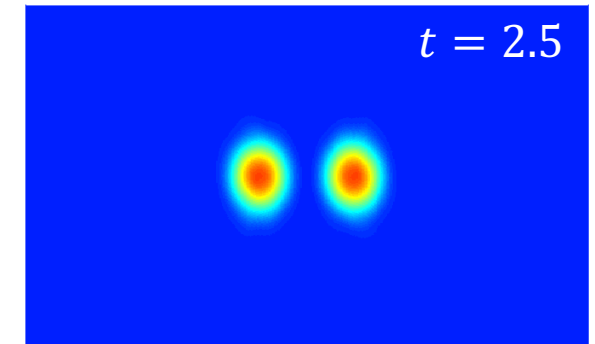
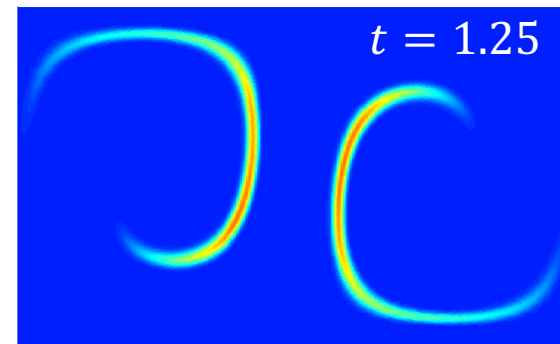
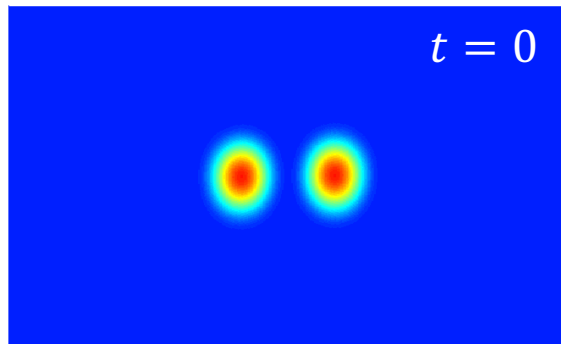
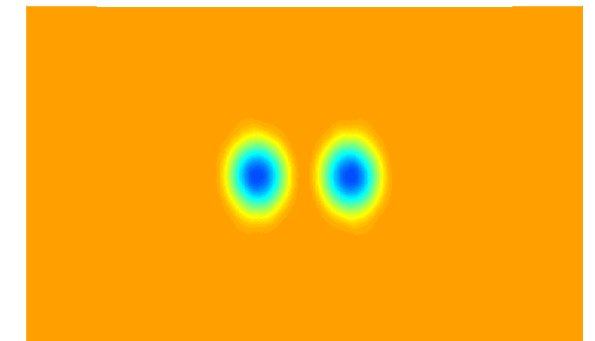
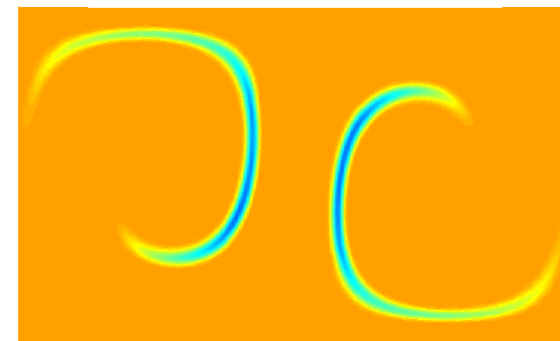
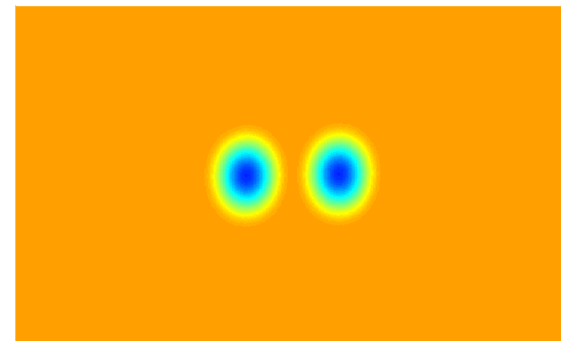
Latitude-longitude projection used for better representation of the results



# Tracer transport on a sphere: tracer correlations

**Tracers profile:** two cosine bells

$$\tau = \begin{cases} 0.5(1 + \cos(\pi r_i/r)) & \text{if } r_i < r, i = 1,2 \\ 0 & \text{otherwise} \end{cases} \quad \text{and} \quad \xi = -0.8\tau + 0.9$$


 $\tau$ 

 $\xi$ 


# How much does it cost?



Scheme	Mesh	Relative time	$\ell_2$ error	Min	Max	Exact max
Unlimited (benchmark)	32×32	1.00	1.958e-01	-0.054	0.340	0.42585
	64×64	1.00	5.954e-02	-0.079	0.402	
	128×128	1.00	1.1132e-02	-0.105	0.423	
	256×256	1.00	1.6020e-03	-0.105	0.426	
Slope Limited	32×32	<b>1.05</b>	2.3030e-01	<b>0</b>	0.281	0.42585
	64×64	<b>1.06</b>	7.3340e-02	<b>0</b>	0.362	
	128×128	1.11	1.5930e-02	<b>0</b>	0.402	
	256×256	1.19	2.9830e-03	<b>0</b>	0.418	
OBT	32×32	1.10	<b>2.0540e-01</b>	<b>0</b>	<b>0.323</b>	0.42585
	64×64	1.08	<b>6.2220e-02</b>	<b>0</b>	<b>0.391</b>	
	128×128	<b>1.07</b>	<b>1.2120e-02</b>	<b>0</b>	<b>0.416</b>	
	256×256	<b>1.14</b>	<b>1.8360e-03</b>	<b>0</b>	<b>0.423</b>	

**Red = best result**

# Extensions: semi-Lagrangian spectral element scheme



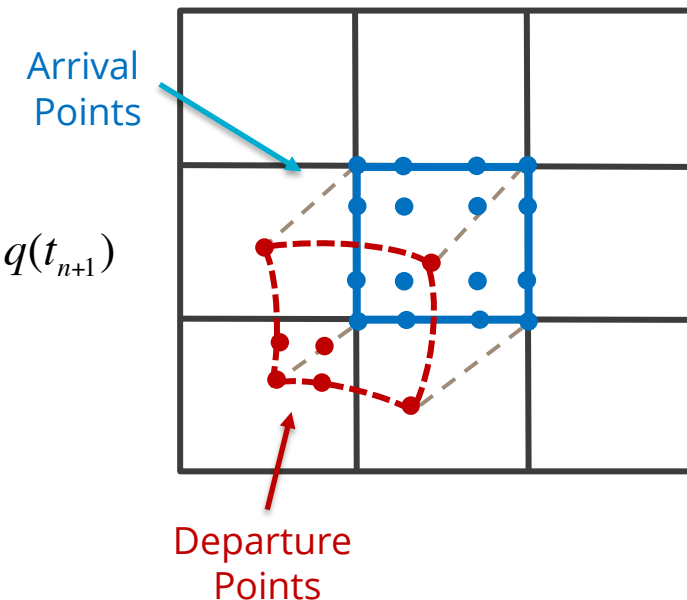
Start with a generic SE+SL (SESL) scheme:

1. Determine GL **departure points**  $\rightarrow \tilde{\mathbf{p}}_{ij} = \mathbf{x}(t_n)$
2. Determine solution at **arrival points**  $\rightarrow \rho_h(\mathbf{p}_{ij}, t_{n+1}) = \rho(t_{n+1})$  and  $q_h(\mathbf{p}_{ij}, t_{n+1}) = q(t_{n+1})$

Then proceed as follows to find the tracer at  $t_{n+1}$  (density is similar)

3. Set optimization target to SE+SL solution:  $\hat{q} := q_h(\mathbf{p}_{ij}, t_{n+1})$
4. Determine local solution bounds:  $q_{ij}^{\min} \leq q(\mathbf{p}_{ij}, t_{n+1}) \leq q_{ij}^{\max}$
5. Set solution at the new time step by solving

$$q_{n+1}^* = \operatorname{argmin}_{q \in Q^r} \|q - \hat{q}\|_0^2 \quad \text{subject to} \quad \begin{cases} \int_{\Omega} q \, dx = \int_{\Omega} q_n \, dx & \leftarrow \text{Conservation} \\ q_{ij}^{\min} \leq q_{ij} \leq q_{ij}^{\max} & \leftarrow \text{Local bounds} \end{cases}$$

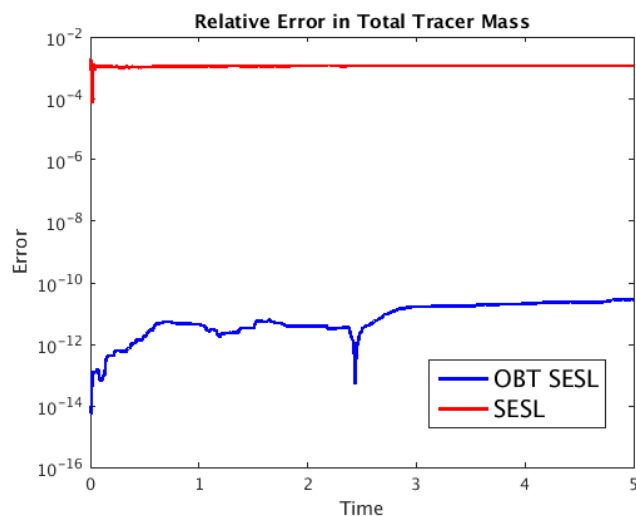


The structure of the optimization problem is identical to the one before!

⚡ QP structure admits a **fast  $O(N)$  optimization algorithm**.

# Numerical examples

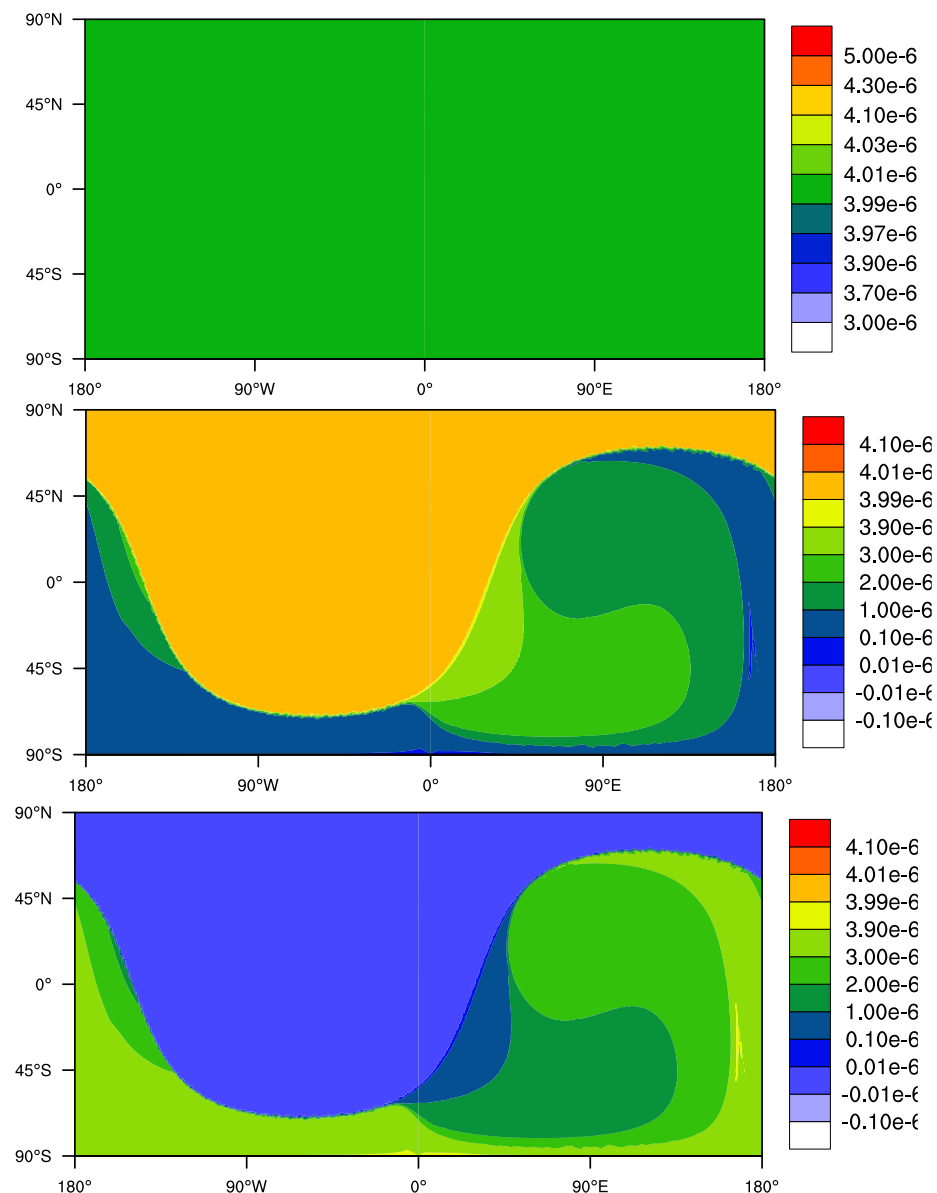
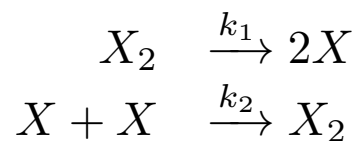
## Mass conservation



For the same tracer distribution and flow field, the error in total tracer mass reveals the lack of mass conservation in the underlying SESL scheme and the recovery of conservation by the OBT approach

## Linear correlation

OBT SESL performs well on challenging idealized chemistry test where total sum of species should remain constant as long as advection scheme preserves linear relationships.





# Conclusions



Optimization-based tracer transport offers a robust and flexible alternative to traditional limiter-based transport techniques.

- Ensures global mass conservation and bounds preservation,
- Provably preserves linear tracer correlations,
- Robust and efficient (cost similar to conventional slope limiters),
- Formulation applicable to finite volume, finite element, and spectral element discretizations.
- Spectral element optimization-based transport has been implemented in the High-Order Method Modeling Environment (HOMME), the code on which DOE's E3SM dynamical core is based.