Contents

	List of Figures	xix
	Foreword	xvii
	Preface	xxix
1	Partial Differential Equations	1
	1.1 Introduction	1
	1.2 Diffusion Equation	4
	1.3 First-order Equations	6
	1.4 First-order Equations: Method of Characteristics	9
	1.5 Second-order Quasilinear PDEs: Classification Using Method of	
	Characteristics	10
	1.6 Wave Equation	15
	1.7 Linear Advection Equation	17
	1.8 Laplace Equation	18
	1.9 Method of Separation of Variables for the One-dimensional Heat Equation	19
	1.10 Method of Separation of Variables for the One-dimensional Wave	
	Equation	20
	Exercises	21
2	Equations of Fluid Motion	25
	2.1 Introduction	25
	2.2 Lagrangian and Eulerian Description of Fluid Motion	26
	2.2.1 Substantive or total derivative	26
	2.2.2 Conservation of mass principle: Continuity equation	28
	2.2.3 Conservation of momentum principle: Momentum equation	29
	2.2.4 Euler's equation of motion for an ideal fluid	31
	2.2.5 Conservation of energy principle: Thermodynamic energy equation	32

2.3 Equations Governing Atmospheric Motion	34
2.3.1 Rotating frame of reference	34
2.3.2 Conservation of energy: Thermodynamic energy equation	01
for atmosphere	36
2.3.3 Geostrophic balance equations	38
2.3.4 Hydrostatic balance equation	38
2.3.5 Governing equations of motion of atmosphere with pressure a	s a
vertical coordinate	39
2.3.6 Quasi-geostrophic equations of motion of atmosphere with	
pressure as a vertical coordinate	40
2.3.7 Shallow water equations	41
2.3.8 Vorticity equation for incompressible fluid: Curl of the	
Navier-Stokes equation	42
2.3.9 Vorticity equation for atmospheric and oceanic flows	43
2.3.10 Non-divergent vorticity equation for atmospheric and oceanic	flows 43
2.3.11 Boussinesq approximation	43
2.3.12 Anelestic approximation	45
2.3.13 Conservation of water vapour mixing ratio equation	45
2.3.14 Mean equations of turbulent flow in the atmosphere	46
2.3.15 RANS, LES, and DNS approaches	* 48
2.3.16 Parameterization of physical processes in the atmospheric mod	
2.3.17 Parallel computing	51
Exercises	53
Finite Difference Method	57
3.1 Introduction	57
3.2 Method of Finite Difference	
	57
3.2.1 Forward difference scheme	59
3.2.2 Backward difference scheme 3.2.3 Central difference scheme	60
3.2.4 Centered fourth-order difference scheme	60
	61
3.2.5 Finite difference scheme for second derivatives and Laplacian	61
3.3 Time Integration Schemes	64
3.3.1 Two-time level schemes	65
3.3.2 Three-time level schemes	67

	ix
Contents	
TI Comments	58 70
Python examples	70
,	73
4 Consistency and Stability Analysis	73
4.1 Consistency and Stability Analysis	73
4.2 Basic Aspects of Finite Differences	74
	74
4.2.2 Convergence	75
4.2.3 Lax Equivalence Theorem	75
4.3 Errors and Stability Analysis	75
4.3.1 Introduction	75
4.3.2 Discretization error 4.3.3 Representation of real numbers in a computer: Round-off error	76
4.3.3 Representation of feat numbers and 14.3.4 Stability analysis of FTCS scheme as applied to one-dimensional	5 0
has conduction equation	78
4.3.5 Richardson central in time and central in space (C1C3) mate	79
difference scheme and its stability	80
4.3.6 DuFort–Frankel finite difference scheme and its stability	
4.3.6 DuPort—rranker little difference in Space (BTCS) scheme and its	81
stability 4.3.8 Crank–Nicolson Scheme and its stability	82
4.5.6 Clause-Tyleobort State 4.6 Two-dimensional Heat Conduction Equation	84
4.4 Two-dimensional fleat Contactions of	84
4.4.1 FTCS scheme and its stability 4.4.2 BTCS scheme and its stability	85
4.4.3 Alternating Direction Implicit (ADI) method	86
4.5 Stability Analysis of One-dimensional Linear Advection Equation	86
antral in space (FTCS) scheme	87
4.5.1 Forward in time and central in space (CTCS) scheme and its stability 4.5.2 Central in time and central in space (CTCS) scheme and its stability	87 90
4 5 3 Upwind methods	91
4.5.4 Lax finite difference scheme and its stability	92
4.5.5 Lax–Wendroff scheme and its stability	
4.5.6 Backward in time and central in space (BTCS) scheme and its	93
stability 4.5.7 Crank–Nicolson scheme and its stability	9
	9
4.6 Matrix Method of Stability Analysis	9
4.6.1 Matrix method for the one-dimensional heat equation	

x	Contents
4.7 Energy Method of Stability Analysis	97
4.8 Aliasing and Nonlinear Computational Instability	99
4.9 Aliasing Error and Instability	100
4.10 Ways to Prevent Nonlinear Computational Instability	102
4.11 Arakawa's Scheme to Prevent Nonlinear Computational Instabili	ty 103
Exercises	110
Python examples	116
5 Oscillation and Decay Equations	131
5.1 Introduction	131
5.2 Properties of Time-differencing Schemes as Applied to the Oscilla	
Equation	131
5.3 Properties of Various Two-time Level Differencing Schemes	133
5.3.1 Forward Euler scheme	133
5.3.2 Backward Euler scheme	134
5.3.4 Iterative two-time level scheme	134
5.3.5 Matsuno scheme	134
5.3.6 Heun scheme	135
5.3.7 Phase change of the various two-level schemes	135 136
5.4 Properties of Various Three-time Level Differencing Schemes	137
5.4.1 Leapfrog scheme	137
5.4.2 Adams–Bashforth scheme	139
5.5 Properties of Various Schemes as Applied to the Friction Equation	139
5.5.1 Application of various two-time level schemes to the friction equation	140
Exercises	
	142
6 Linear Advection Equation	146
6.1 Introduction	146
6.2 Centered Time and Space Differencing Schemes for Linear Advecti- Equation	
6.3 Conservative Finite Difference Methods	146
6.3.1 Leapfrog scheme	150
orors penhison scrience	154

	xi
Contents	158
6.3.2 Matsuno scheme	158
	161
6.3.3 Lax–Wendroff scheme6.4 Computational Dispersion: Phase Speed Dependence on Wavelength	163
6.4.1 Group velocity	166
6.5 Upstream Schemes	167
A CONTENT	170
The Space Differencing Schemes 101 Advectors 1	172
- TT 1 - Order Sign Preserving That seems	175
6.7 Higher Order Signature 6.8 Two-dimensional Linear Advection Equation 6.8 Two-dimensional Linear Advection Equation	176
6.8 Two-dimensional Linear Advection Equation 6.8.1 Computational dispersion: Phase speed dependence on frequency	177
Exercises	181
Python examples	404
7 Numerical Solution of Elliptic Partial Differential Equations	184
7 Numerical Solution of Empire Lands	184
7.1 Introduction	185
7.1 Mirodustry 7.1.1 Commonly occurring elliptic problems	186
7.2 Direct Methods of Solution	186
7.3 Iterative Methods of Solution	187
7.3.1 Gauss-Seidel method	187
7.3.1 Gauss–Seider Method 7.3.2 Successive over relaxation (SOR) method 7.3.3 Relaxation, sequential relaxation, and successive relaxation	188
methods	197
7.4 Multigrid Methods	198
7.4.1 Understanding the two-grid metriou	201
7.4.2 Full multigrid (FMG) mentod	202
75 B. J. Faurior Transform Methods	205
7.5 Fast Fourier Transformation 7.6 Cyclic Reduction and Factorization Methods	210
Exercises	213
Python examples	217
8 Shallow Water Equations	217
8.1 Introduction 8.2 One-dimensional Linear Gravity Wave without Rotation	220

8.3	3 Staggered Grid Arrangement for Linear One-dimensional Gravity Wave	226
	4 Linear Inertia-gravity Waves in One-dimension	227
	8.4.1 Non-staggered grid arrangement – Grid 'A'	229
	8.4.2 Staggered grid arrangements – Grid 'B'	230
	8.4.3 Staggered grid arrangements – Grid 'C'	231
	8.4.4 Staggered grid arrangements - Grid 'D'	232
8.5	Two-dimensional Linear Gravity Wave without Rotation	234
	8.5.1 Non-staggered grid arrangement (Grid 'A')	236
	8.5.2 Staggered grid arrangement (Grid 'B')	238
	8.5.3 Staggered grid arrangement (Grid 'C')	239
	8.5.4 Staggered grid arrangement (Grid 'D')	241
	8.5.5 Staggered grid arrangement (Grid 'E')	242
8.6	Two-dimensional Linear Gravity Wave with Rotation	245
	8.6.1 Non-staggered grid arrangement (Grid 'A')	246
	8.6.2 Staggered grid arrangement (Grid 'B')	248
	8.6.3 Staggered grid arrangement (Grid 'C')	250
	8.6.4 Staggered grid arrangement (Grid 'D')	253
	8.6.5 Staggered grid arrangement (Grid 'E')	254
Exe	rcises	259
9 Nu	nerical Methods for Solving Shallow Water Equations	264
9.1	Introduction	264
9.2	Linear One-dimensional Shallow Water Equations without Rotation	264
9.3	Solution of Linear One-dimensional Shallow Water Equations	
	without Rotation	265
	9.3.1 Explicit schemes: Leapfrog scheme (non-staggered)	265
	9.3.2 Explicit schemes: FTCS scheme (non-staggered)	267
	9.3.3 Fully implicit schemes (non-staggered)	267
	9.3.4 Forward–backward scheme (non-staggered)	268
	9.3.5 Pressure averaging scheme (non-staggered)	269
	9.3.6 Implicit scheme (non-staggered)	270
	9.3.7 Staggered explicit scheme	270
	9.3.8 Splitting method	272
^	9.3.9 Semi-implicit method	274
	2.3.10 Stability of the semi-implicit method	275
9.4	Two-dimensional Linear Shallow Water Equations without Rotation	277

Co	tents	xiii
	9.4.1 Leapfrog scheme 9.4.2 Elliassen grid	277 278
	9.4.3 Forward backward scheme 9.4.4 Implicit scheme (trapezoidal method)	278 280
	9.5 Semi-implicit Scheme of Kwizak and Robert	281
	Exercises Python examples	283 287
10	Numerical Methods for Solving Barotropic Equations	313
	0.1 Introduction	313
	10.2 Numerical Solution of a Non-divergent Barotropic Vorticity Equation on a β Plane – Linear Case	314
	10.3 Numerical Solution of a Non-divergent Barotropic Vorticity Equation on a f Plane – Nonlinear Case	316
	10.4 Numerical Solution of a Non-divergent Barotropic Vorticity Equation on a β Plane – Nonlinear Case	320
	10.5 Solving One-dimensional Linear Shallow Water Equations without Rotation	322
	10.6 Solving One-dimensional Linear Shallow Water Equations with Rotation	322
	10.7 Solving One-dimensional Nonlinear Shallow Water Equations without Rotation	323
	10.8 Solving Two-dimensional Linear Shallow Water Equations without Rotation	325
	10.9 Solving Two-dimensional Linear Shallow Water Equations with Rotation on a β Plane	326
	10.10 Solving Two-dimensional Nonlinear Shallow Water Equations without Rotation	327
	10.11 Solving Two-dimensional Nonlinear Shallow Water Equations with Rotation on a β Plane	328
	10.12 Equivalent Barotropic Model	329
	Exercises Python examples	332 334

	٠	
v	4	77
А	1	w

\sim .	
Conten	+

Alv C	ontents
11 Numerical Methods for Solving Baroclinic Equations	361
11.1 Introduction	361
11.2 Atmospheric Vertical Coordinates	362
11.3 Pressure as a Vertical Coordinate	365
11.4 Sigma (σ) as a Vertical Coordinate	367
11.5 Eta (η) as a Vertical Coordinate	368
11.6 Isentropic Vertical Coordinate	370
11.7 Vertical Staggering	372
11.8 Two-layer Quasi-geostrophic Equation	373
11.9 Multi-level Models	378
11.10 Limited Area Primitive Equation Atmospheric Model	380
11.10.1 Finite difference equations for the limited area primitive	
equation atmospheric model	383
11.10.2 Solution procedure	384
Exercises	387
12 Boundary Conditions	390
12.1 Introduction	390
12.2 Upper Boundary Conditions	391
12.3 Lower Boundary Conditions	394
12.4 Lateral Boundary Conditions	394
12.5 One-way and Two-way Interactive Nesting	397
Exercises	399
13 Lagrangian and Semi-Lagrangian Schemes	403
13.1 Introduction	403
13.2 Fully Lagrangian Scheme	405
13.3 Semi-Lagrangian Scheme	405
13.3.1 Linear one-dimensional advection equation with constant velocity 13.3.2 Semi-Lagrangian scheme to solve the linear one-dimensional	
advection equation with constant velocity 13.3.3 Semi-Lagrangian scheme to solve the linear one-dimensional advection equation with non-constant velocity – three time	407
level scheme	409

		13.3.4	Semi-Lagrangian scheme to solve the linear one-dimensional	
			advection equation with non-constant velocity – two time	412
		100E	level scheme Semi-Lagrangian scheme to solve the linear one-dimensional	
		13.3.3	advection equation with non-constant velocity in the presence	
			of a source term using two time level scheme	416
		12 2 6	Stability of the semi-Lagrangian scheme to solve the linear	
		10.0.0	one-dimensional advection equation	417
		1337	Semi-Lagrangian scheme to solve the forced advection equation	
		10.0.7	with non-constant velocity – three time level scheme	419
	13.4	Nume	erical Domain of Dependence	421
			Lagrangian Scheme to Solve Shallow Water Equations	422
			Advantages of semi-Lagrangian scheme as compared to Eulerian	
			scheme	424
	13.6	Interp	polation	424
		rcises		426
. 4			Asthodo	428
L4	-		Aethods	428
	14.1	Intro	duction	
			s Expansion Method	428
	14.3		ral Methods and Finite Difference Method	4 30
		14.3.1	Spectral methods as applied to a linear one-dimension advection	
			equation	431
		14.3.2	Spectral methods as applied to a linear second-order ordinary	400
			differential equation	432
		14.3.3	Spectral methods as applied to a partial differential equation	433
			involving time	434
š		14.3.4	Spectral methods and energy conservation	707
		14.3.5	5 Spectral methods applied to nonlinear one-dimensional advection equation	435
		14.3.6	Spectral methods applied to nonlinear one-dimensional advection	
		11.01	equation – handling the nonlinear term	436
		14.3.	7 Spectral methods applied to barotropic vorticity equation on a	
			β plane	438
		14.3.	Types of truncation	441
		14.3.	9 Advantages of spectral methods over the method of finite	
			differences	443

xvi			
A 4 1			

xvi		Contents
1	14.3.10 Transform method	445
14.4	Spectral Methods for Shallow Water Equations	446
14.5	Pseudo-spectral Methods	450
Ехет	rcises .	452
Pyth	non examples	4 55
15 Fini	ite Volume and Finite Element Methods	457
15.1	Introduction	457
15.2	Integral Form of Conservation Law	457
	15.2.1 Integral form of conservation law of mass	458
	15.2.2 Convection equation	459
	15.2.3 Integral form of linear momentum conservation equation	459
15.3	Finite Volume Method	460
	15.3.1 Finite volume method applied to one-dimensional scalar	
	conservation equation	460
	15.3.2 Godunov scheme for a scalar equation 15.3.3 Rankine–Hugoniot jump condition	464 466
	15.3.4 Finite volume method for one-dimensional linear heat equation	
	Finite Element Method	471
	15.4.1 Finite element method as applied to an ordinary differential	. –
	equation	473
	15.4.2 Finite element method as applied to one-dimensional advection	
	equation	477
	15.4.3 Finite element method as applied to one-dimensional linear Helmholtz equation	479
Exer		
Exer	cises	481
16 Ocea	an Models	484
16.1	Introduction	484
16.2	Sverdrup Model for Ocean Circulation	485
	16.2.1 Sverdrup model for ocean circulation having a zonal wind stress with meridional variation	489
16.3	Stommel Model for Ocean Circulation	490
	16.3.1 Stommel model for ocean circulation having a zonal wind stress with meridional variation	493

Contents	xvii
16.4 Munk Model for Ocean Circulation	
16.4.1 Munk model for ocean circulation having a wind stress with	494
both zonal and meridional variations	407
16.5 Nonlinear Model for Ocean Circulation	495
16.6 Vertical Coordinate for Ocean Models	497
16.6.1 Height (z) coordinate	499
16.6.2 Isopycnic coordinate	499
16.6.3 Sigma (σ) coordinate	499
16.6.4 Hybrid coordinate	500 501
16.7 Barotropic–Baroclinic Splitting	
16.7.1 External and internal waves	501
16.7.2 Barotropic–baroclinic subsystems	501 502
16.8 Time Discretization	
16.8.1 Leapfrog scheme	503
16.8.2 Two-time level finite difference scheme	503
16.9 Spatial Discretization and Horizontal Grids in Ocean Models	503
16.9.1 Spatial arrangement of the state of t	504
16.9.1 Spatial arrangement of the dependent variables in the horizontal	504
6.10 Various Approaches to Solving the Ocean Momentum Equations	505
Exercises	
Appendix: Tridiagonal Matrix Algorithm	
Bibliography Index	
A-PPPUA	515