

Application of Adjoint Methods to Storm Surge Sensitivity Analysis

Simon Warder¹, Stephan Kramer¹, Athanasios Angeloudis², Colin Cotter¹, Kevin Horsburgh³, Matthew Piggott¹

¹ Imperial College London ² University of Edinburgh ³ National Oceanography Centre

SIAM GS, 14th March 2019

Model Setup



Modelling surges with Thetis

- Thetis is an adjoint-capable finite element coastal ocean model, solving the shallow water equations
- Python package, using Firedrake finite element framework, and PyAdjoint for adjoint code generation
- Results here use P1DG-P1DG finite element pair and Crank-Nicolson timestepper



Thetis model setup: North Sea

- Mesh created with qmesh
- Models forced with tidal boundary elevation
- Wind stress and atmospheric pressure forces applied on surface, from meteorological hindcast data
- Bottom friction using Manning parameterisation

Imperial College

London

Model validation

- December 2013 storm surge event used in this study
- Tidal barrier near Immingham very close to overtopping
- 1m spread in operational forecast ensemble at 24 hour lead time
- Thetis performs well compared with tide gauge data; surge residual at Immingham shown here

Adjoint methods

- Uncertainty quantification often approached with ensembles
- Thetis surge model has adjoint; can use to obtain sensitivity of model output with respect to input, in a computationally efficient way
- Here, J is the peak surface elevation at a given location (Immingham)

Sensitivity Analysis

Which model input has the greatest effect on model output?

Sensitivity of peak surge residual to bathymetry

Imperial College ic fluids London Sensitivity of peak surge residual to bottom friction coefficient

- Effect localised around surge observation location
- 5% uncertainty in bottom friction coefficient produces 5.3 cm uncertainty in peak surge residual
- Model tuning parameter – no empirical data, but can be calibrated

AMCG

Sensitivity of peak surge residual to wind stress

- Wind stress is time varying
- Perturbations due to wind stress travel at approximately the shallow water wave speed
- Sensitivity pattern is like shallow water wave, spreading out from observation location backwards in time
- 5% uncertainty in wind stress magnitude produces 6.2 cm uncertainty in peak surge residual

ic fluids

AMCG

Imperial College

London

Sensitivity of peak surge residual to atmospheric pressure

- Sensitivity to atmospheric pressure follows similar pattern to wind stress
- Effect of atmospheric pressure on surge residual is very small compared with wind stress
- 5% uncertainty in atmospheric pressure anomaly produces 0.1 cm uncertainty in peak surge residual

Comparison of sources of uncertainty

• Uncertainty in peak surge residual due to 5% uncertainty in inputs:

Bathymetry: 2.6 cmBottom friction coefficient: 5.3 cmWind stress: 6.2 cmAtmospheric pressure: 0.1 cm

- Uncertainty due to bottom friction and bathymetry can be reduced by calibration/data assimilation
- Uncertainty due to tidal boundary condition is part of future work; contribution to surge uncertainty depends on strength of tide-surge interaction

Other Adjoint Applications

How can adjoint models assist forecasts, and what else can we learn?

Imperial College ic fluids

Applications of adjoints

- If ensemble of meteorological forecasts consists of "small" deviations about the deterministic forecast, adjoint can be used to propagate uncertainty through surge model
- $J(m_0 + \Delta m) \approx J(m_0) + \Delta m \left(\frac{\partial J}{\partial m}\right)_{m_0}$
- Only viable when only one output of interest (*J*)

Meteorological inputs

Imperial College ic fluids

Applications of adjoints

- For "small" surges, entire surge may fall into linear response regime
- Neglects part of tide-surge interaction

•
$$J(m_0) \approx m_0 \left(\frac{\partial J}{\partial m}\right)_{m=0}$$

• How bad is this approximation?

Testing linearity for 2013 event

- 2013 was an extreme event
- Discrepancy between linearresponse surge heights and fully simulated surges can reach around 20 cm
- Not useful for forecasting. However, still some skill...

Insight into surge generation

$$J \approx \int_{\Omega} \int_{0}^{T} m(t, \boldsymbol{x}) \left(\frac{\partial J}{\partial m(t, \boldsymbol{x})}\right)_{m=0} dt d\boldsymbol{x}$$

- Inner product of sensitivities and forcings is a function of space and time
- Shows where sensitivities and forcings combine to enhance or diminish net surge
- Reveals properties of storm that lead to surge, e.g. some regions of high winds might make surprisingly small contribution to surge, and vice versa

Conclusions

- Uncertainty in surge predictions has been analysed using an adjoint surge model
- For a given % uncertainty in model inputs, wind stress has the greatest effect on surge predictions
- Bottom friction also contributes large uncertainty, and its effect is localised around the observation region of interest
- Using adjoint sensitivities about zero forcing, insight can be gained into where and when surge is developed, i.e. where winds enhance or diminish net surge at a given location and time

Thank you for your attention

References

- Thetis coastal ocean model: discontinuous Galerkin discretization for the three-dimensional hydrostatic equations. Kärnä, T., Kramer, S. C., Mitchell, L., Ham, D. A., Piggott, M. D., and Baptista, A. M. Geosci. Model Dev., 11:4359–4382, https://doi.org/10.5194/gmd-11-4359-2018, 2018
- Firedrake: Automating the Finite Element Method by Composing Abstractions. Rathgeber, F.; Ham, D. A.; Mitchell, L.; Lange, M.; Luporini, F.; Mcrae, A. T. T.; Bercea, G.; Markall, G. R.; and Kelly, P. H. J. ACM Trans. Math. Softw., 43(3): 24:1– 24:27. 2016.
- Automated derivation of the adjoint of high-level transient finite element programs. Patrick E. Farrell, David A. Ham, Simon W. Funke and Marie E. Rognes. SIAM Journal on Scientific Computing 35.4, pp. C369-C393, 2013.
- Efficient unstructured mesh generation for marine renewable energy applications. Alexandros Avdis, Adam S Candy, Jon Hill, Stephan C Kramer, and Matthew D Piggott. Renewable Energy, 116:842–856, 2018. doi:10.1016/j.renene.2017.09.058
- This study uses data from the National Tidal and Sea Level Facility, provided by the British Oceanographic Data Centre and funded by the Environment Agency.
- A new digital bathymetric model of the world's oceans. Weatherall P, Marks KM, Jakobsson M et al. Earth Space Sci 2:331– 345, 2015. doi: 10.1002/2015EA000107