

Algebra details and supplementary materials for “On Galerkin approximations for the quasigeostrophic equations” (submitted to JPO)

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1 A slightly different derivation of the enstrophy conservation with $\beta \neq 0$

An equivalent approach to derive the enstrophy conservation with non-zero β is to write the meridional PV flux as the divergence of an Eliassen-Palm vector (e.g. Vallis 2006)

$$vq = \nabla \cdot \mathbf{E}, \quad (1)$$

where

$$\mathbf{E} \stackrel{\text{def}}{=} \frac{1}{2} \left(v^2 - u^2 - \left(\frac{f_0}{N} \right)^2 \vartheta^2 \right) \hat{\mathbf{i}} - uv \hat{\mathbf{j}} + v\vartheta \hat{\mathbf{k}}. \quad (2)$$

Using \mathbf{E} , the equation for enstrophy density is

$$\partial_t \frac{1}{2} q^2 + \mathbf{J}(\psi, \frac{1}{2} q^2) + \beta \nabla \cdot \mathbf{E} = 0. \quad (3)$$

Integrating over the volume

$$\frac{d}{dt} \int \frac{1}{2} q^2 dV + \beta \int \underbrace{[\partial_x \psi \vartheta]_{z^-}^{z^+}}_{\mathbf{E} \cdot \hat{\mathbf{n}}} dS = 0. \quad (4)$$

Now take the QGPV equation evaluated at z^\pm and cross-multiply with the boundary conditions to obtain

$$\frac{d}{dt} \int q^\pm \vartheta^\pm dS + \beta \int \vartheta^\pm v^\pm dS = 0. \quad (5)$$

Eliminating the β terms between (4) and (5) we obtain the enstrophy conservation law

$$\frac{d}{dt} \left[\int \frac{1}{2} q^2 dV - \int q^+ \vartheta^+ - q^- \vartheta^- dS \right] = 0, \quad (6)$$

which corresponds to M (14)-(15).¹

2 Approximation B: energy and enstrophy nonconservation

The total energy is approximation B is in the form

$$E_N^B \stackrel{\text{def}}{=} E_\phi + E_\sigma + E_{\phi\sigma}. \quad (7)$$

¹Manuscript equations are denoted M #.

The three terms in (7) are

$$E_\phi = \frac{1}{h} \int \frac{1}{2} \left[|\nabla \phi_N^B|^2 + \left(\frac{f_0}{N} \right)^2 (\partial_z \phi_N^B)^2 \right] dV = \sum_{n=0}^N \int \frac{1}{2} \left[|\nabla \check{\phi}_n|^2 + \kappa_n^2 \check{\phi}_n^2 \right] dS, \quad (8)$$

$$E_\sigma = \int \frac{1}{2} \left[|\nabla \sigma|^2 + \left(\frac{f_0}{N} \right)^2 (\partial_z \sigma)^2 \right] dV, \quad (9)$$

and

$$E_{\phi\sigma} = \frac{1}{h} \int \left[\nabla \phi_N^B \cdot \nabla \sigma + \left(\frac{f_0}{N} \right)^2 \partial_z \phi_N^B \partial_z \sigma \right] dV = \sum_{n=0}^N \int \check{\sigma}_n \Delta_n \check{\phi}_n dS. \quad (10)$$

We form the energy equation by deriving evolution equations for each term in (7) separately. First, we multiply the modal equations M (54) by $-\check{\phi}_n$, integrate over the horizontal surface, and sum on n , to obtain

$$\frac{dE_\phi}{dt} = \sum_{n=0}^N \sum_{s=0}^N \int \mathbf{p}_n \mathbf{p}_s \check{\phi}_n \mathbf{J}(\sigma, \Delta_s \check{\phi}_s) dV + \beta \sum_{n=0}^N \int \check{\phi}_n \partial_x \check{\sigma}_n dS. \quad (11)$$

To obtain the evolution of surface contribution to the total energy (9) we differentiate surface inversion relationship M (45) with respect to time, and then multiply by $-\sigma$, integrate over the volume, and combine with the boundary conditions, to obtain

$$\frac{dE_\sigma}{dt} = - \sum_{n=0}^N \int [\mathbf{p}_n^+ \sigma^+ \mathbf{J}(\phi_n, \vartheta^+) - \mathbf{p}_n^- \sigma^- \mathbf{J}(\phi_n, \vartheta^-)] dS. \quad (12)$$

To obtain the evolution of the cross-term $E_{\phi\sigma}$ we first form an equation for $\check{\sigma}_n$ by combining the boundary conditions

$$\begin{aligned} \partial_t \check{\sigma}_n = & -\frac{1}{h} \sum_{m=0}^N [\mathbf{p}_n^+ \mathbf{p}_m^+ \Delta_n^{-1} \mathbf{J}(\phi_m, \vartheta^+) - \mathbf{p}_n^- \mathbf{p}_m^- \Delta_n^{-1} \mathbf{J}(\phi_m, \vartheta^-)] \\ & + \frac{1}{h} \mathbf{p}_n^+ \Delta_n^{-1} \mathbf{J}(\sigma^+, \vartheta^+) - \frac{1}{h} \mathbf{p}_n^- \Delta_n^{-1} \mathbf{J}(\sigma^-, \vartheta^-), \end{aligned} \quad (13)$$

where the n 'th mode Helmholtz operator is

$$\Delta_n \stackrel{\text{def}}{=} \Delta - \kappa_n^2, \quad (14)$$

Now multiply (13) by $\Delta_n \check{\phi}_n$, integrate over the horizontal surface, and sum over n , to obtain

$$\begin{aligned} \sum_{n=0}^N \int \Delta_n \check{\phi}_n \partial_t h \check{\sigma}_n dS = & - \sum_{n=0}^N \sum_{m=0}^N \int [\mathbf{p}_n^+ \mathbf{p}_m^+ \Delta_n \check{\phi}_n \Delta_n^{-1} \mathbf{J}(\check{\phi}_m, \vartheta^+) \\ & - \mathbf{p}_n^- \mathbf{p}_m^- \Delta_n \check{\phi}_n \Delta_n^{-1} \mathbf{J}(\check{\phi}_m, \vartheta^-)] dS + \int [\mathbf{p}_n^+ \Delta_n \check{\phi}_n \Delta_n^{-1} \mathbf{J}(\sigma^+, \vartheta^+) \\ & - \mathbf{p}_n^- \Delta_n \check{\phi}_n \Delta_n^{-1} \mathbf{J}(\sigma^-, \vartheta^-)] dS. \end{aligned} \quad (15)$$

The linear operator Δ_n is self-adjoint so that

$$\int \Delta_n^{-1} \mathbf{J}(A, B) \Delta_n C dS = \int C \mathbf{J}(A, B) dS. \quad (16)$$

Hence the double sum terms vanish by skew-symmetry of the Jacobian, and we are left with

$$\sum_{n=0}^N \int \Delta_n \check{\phi}_n \partial_t h \check{\sigma}_n dS = + \int [\mathbf{p}_n^+ \check{\phi}_n \mathbf{J}(\sigma^+, \vartheta^+) - \mathbf{p}_n^- \check{\phi}_n \mathbf{J}(\sigma^-, \vartheta^-)] dS, \quad (17)$$

We then multiply the modal equations M (54) by $-h \check{\sigma}_n$ and add it to $-(17)$ to obtain

$$\begin{aligned} \frac{dE_{\phi\sigma}}{dt} &= \sum_{n=0}^N \sum_{m=0}^N \sum_{s=0}^N \Xi_{mns} \int \check{\sigma}_n \mathbf{J}(\check{\phi}_n, \Delta_s \check{\phi}_s) dS - \int [\mathbf{p}_n^+ \check{\phi}_n \mathbf{J}(\sigma^+, \vartheta^+) - \mathbf{p}_n^- \check{\phi}_n \mathbf{J}(\sigma^-, \vartheta^-)] dS \\ &+ \sum_{n=0}^N \sum_{s=0}^N \int \mathbf{p}_n \mathbf{p}_s \check{\sigma}_n \mathbf{J}(\sigma, \Delta_s \check{\phi}_s) dV + \beta \sum_{n=0}^N \int \check{\sigma}_n \partial_x \check{\phi}_n dS. \end{aligned} \quad (18)$$

Adding (11), (12), and (18) we finally obtain the energy equation in approximation B

$$\begin{aligned} \frac{dE_N^B}{dt} &= \sum_{n=0}^N \sum_{s=0}^N \int \mathbf{p}_n \mathbf{p}_s \check{\phi}_n \mathbf{J}(\sigma, \Delta_s \check{\phi}_s) dV + \sum_{m=0}^N \sum_{n=0}^N \sum_{s=0}^N \Xi_{mns} \int \check{\sigma}_n \mathbf{J}(\check{\phi}_m, \Delta_s \check{\phi}_s) h dS \\ &+ \sum_{n=0}^N \sum_{s=0}^N \int \mathbf{p}_n \mathbf{p}_s \check{\sigma}_n \mathbf{J}(\sigma, \Delta_s \check{\phi}_s) dV. \end{aligned} \quad (19)$$

2.0.1 The simplest model

The crudest approximation with non-zero surface buoyancy considers a barotropic interior dynamics ($N=0$): $q_N^G = \check{q}_0$ and $\phi_N^B = \phi_0$. Notice that

$$\int_{z^-}^{z^+} \sigma dz = h \check{\sigma}_0. \quad (20)$$

Hence, the last term on the right-hand-side of (19) vanishes identically. Moreover, the first and second terms on the right-hand-side of (19) cancel out because $\Xi_{000} = 1$. Thus, this simplest model conserves energy. The interior equation is

$$\partial_t \check{q}_0 + \mathbf{J}(\phi_0 + \check{\sigma}_0, \check{q}_0) + \beta \partial_x (\phi_0 + \check{\sigma}_0) = 0, \quad (21)$$

where

$$\Delta \check{\phi}_0 = \check{q}_0 \quad \text{and} \quad \Delta \check{\sigma}_0 = -\frac{1}{h} (\vartheta^+ - \vartheta^-). \quad (22)$$

The boundary conditions are

$$\partial_t \vartheta^\pm + \mathbf{J}(\phi_0 + \sigma^\pm, \vartheta^\pm) = 0. \quad (23)$$

2.0.2 An example of energy non-conservation

As described in appendix A of Rocha et al., with richer interior dynamics, approximation B does not conserve energy. The simplest example with sheared interior dynamics is $N=1$ with constant stratification: $q_N^G = \Delta_0 \check{\phi}_0 + \sqrt{2} \Delta_1 \check{\phi}_1 \cos(\pi z)$ and $\phi_N^B = \phi_0 + \sqrt{2} \phi_1 \cos(\pi z)$. This is the ‘‘two surfaces and two modes’’ model of Tulloch & Smith (2009). The only non-zero entries of the interaction tensor are $\Xi_{000} = \Xi_{011} = \Xi_{101} = \Xi_{110} = 1$. Using this, and noticing that

$$\mathbf{p}_0 \mathbf{p}_1 = \mathbf{p}_1 \quad \text{and} \quad \mathbf{p}_1 \mathbf{p}_1 = \mathbf{p}_0 + \frac{\mathbf{p}_2}{\sqrt{2}}, \quad (24)$$

the energy equation (19) becomes, after many cancellations,

$$\frac{dE_1^B}{dt} = \int \left[\phi_1 J(\check{\sigma}_1, \check{q}_1) - \frac{1}{\sqrt{2}} \check{q}_1 J(\check{\sigma}_1, \check{\sigma}_2) \right] dS, \quad (25)$$

where we considered $h = 1$ for simplicity. The choice made in appendix A of Rocha et al. is $\Delta_1 \check{\phi}_1 = \lambda \phi_1$, where λ is a constant, so that the first term on the right-hand-side of (25) is identically zero. As for the surface streamfunction, we choose

$$\sigma = \frac{\cosh(z+1)}{\sinh 1} \cos x + \frac{\cosh z}{\sinh 1} \sin x. \quad (26)$$

Some useful intermediate results are

$$\check{\sigma}_1 = \int_{-1}^0 \mathbf{p}_1 \sigma dz = \frac{\sqrt{2}}{1 + \pi^2} (\cos x - \sin y), \quad (27)$$

and

$$\check{\sigma}_2 = \int_{-1}^0 \mathbf{p}_2 \sigma dz = \frac{\sqrt{2}}{1 + 4\pi^2} (\cos x + \sin y). \quad (28)$$

Thus,

$$J(\check{\sigma}_1, \check{\sigma}_2) = \frac{-4}{1 + 5\pi^2 + 4\pi^4} \sin x \cos y. \quad (29)$$

Using these results leads to the energy non-conservation results M (A10).

Enstrophy

To obtain an enstrophy equation for approximation B, we multiply the interior equations M (54) by $\Delta_n \check{\phi}_n$ and integrate over the surface to obtain

$$\frac{d}{dt} \sum_{n=0}^N \int \frac{(\Delta_n \check{\phi}_n)^2}{2} dS - \beta \sum_{n=0}^N \int \Delta_n \check{\sigma}_n \partial_x \check{\phi}_n dS = 0. \quad (30)$$

The enstrophy

$$\sum_{n=0}^N \int \frac{(\Delta_n \check{\phi}_n)^2}{2} dS, \quad (31)$$

is conserved with $\beta = 0$. For non-zero β , we attempt to obtain a conservation law by eliminating the β -term. First we form an equation for $\Delta_n \check{\sigma}_n$ by combining the boundary conditions

$$\partial_t \Delta_n \check{\sigma}_n - \frac{1}{h} \sum_{m=0}^N \check{q}_n \left[(\mathbf{p}_n^+ J(\sigma^+ + \mathbf{p}_m^+ \check{\phi}_m, \vartheta^+) - \mathbf{p}_n^- J(\sigma^- + \mathbf{p}_m^- \check{\phi}_m, \vartheta^-)) \right] = 0. \quad (32)$$

We then cross-multiply (32) with the modal equations M (54), integrate over the surface S , and sum on n , the resulting equation with (30) to eliminate β . The final result is

$$\begin{aligned} \frac{d}{dt} \sum_{n=0}^N \frac{(\Delta_n \check{\phi}_n)^2}{2} + (\Delta_n \check{\sigma}_n) \check{q}_n dS = \\ - \sum_{m=0}^N \sum_{n=0}^N \sum_{s=0}^N \Xi_{mns} \int \Delta_n \check{\sigma}_n J(\check{\phi}_m, \Delta_s \check{\phi}_s) dS - \sum_{n=0}^N \frac{1}{h} \int \Delta_n \check{\sigma}_n \mathbf{p}_n \mathbf{p}_n J(\sigma, \Delta_s \check{\phi}_s) dV \\ + \frac{1}{h} \sum_{n=0}^N \sum_{m=0}^N \check{q}_n \left[\mathbf{p}_n^+ J(\sigma^+ + \mathbf{p}_m^+ \check{\phi}_m, \vartheta^+) - \mathbf{p}_n^- J(\sigma^- + \mathbf{p}_m^- \check{\phi}_m, \vartheta^-) \right]. \end{aligned} \quad (33)$$

2.0.3 The simplest model

For the most crude truncation (33) becomes

$$\begin{aligned} \frac{d}{dt} \frac{(\Delta_0 \check{\phi}_0)^2}{2} - \frac{1}{h} (\vartheta^+ - \vartheta^-) \Delta_0 \check{\phi}_0 dS = \\ - \int \check{q}_0 J(\check{\sigma}_0, \vartheta^+ - \vartheta^-) dS + \int \Delta_0 \check{\phi}_0 \left[J(\sigma^+, \vartheta^+) - J(\sigma^-, \vartheta^-) \right] dS. \end{aligned} \quad (34)$$

The right-hand-side of (34) is generally non-zero. We can always choose an initial condition for which enstrophy is guaranteed to grow or decay. Choosing

$$\sigma = \frac{\cosh[z+1]}{\sinh 1} \cos x + \frac{\cosh[2(z+1)]}{\sinh 2} \cos 2y, \quad (35)$$

where obtain

$$\vartheta^+ = \cos x + 2 \cos 2y \quad \text{and} \quad \vartheta^- = 0, \quad (36)$$

and

$$\sigma_0 = \cos x + \frac{1}{2} \cos 2y. \quad (37)$$

If we choose

$$\check{q}_0 = \sin x \sin 2y, \quad (38)$$

we obtain

$$\frac{d}{dt} \frac{\check{q}_0^2}{2} - \frac{1}{h} \vartheta^+ \check{q}_0 dS = \coth 1 - \frac{1}{2} \coth 2 - \frac{3}{4}, \quad (39)$$

after integrating over one period in both directions. Hence enstrophy in the form of M (15) is not conserved in this simplest model, and we conclude that, with non-zero β , enstrophy is not conserved in approximation B.

3 Approximation C: enstrophy nonconservation

Enstrophy

To obtain an enstrophy conservation for approximation C, we multiply the modal equations M (57) by \check{q}_n , integrate over the surface, and sum on n , to obtain

$$\frac{d}{dt} \sum_{n=0}^N \int \frac{\check{q}_n^2}{2} dS - \beta \sum_{n=0}^N \int \Delta_n \check{\sigma}_n \partial_x \check{\psi}_n dS = 0. \quad (40)$$

With $\beta = 0$ the enstrophy

$$\sum_{n=0}^N \int \frac{\check{q}_n^2}{2}, \quad (41)$$

is conserved. For non-zero β we form an equation for $\Delta_n \check{\sigma}_n$ by combining the boundary conditions

$$\partial_t \Delta_n \check{\sigma}_n - \frac{1}{h} \sum_{m=0}^N \mathbf{p}_n^+ \mathbf{p}_m^+ J(\check{\psi}_m, \vartheta^+) - \mathbf{p}_n^- \mathbf{p}_m^- J(\check{\psi}_m, \vartheta^-) = 0. \quad (42)$$

We then cross-multiply (42) with the modal equations, integrate over the surface, sum on n , and combine with (40) to eliminate β

$$\begin{aligned} \frac{d}{dt} \sum_{n=0}^N \int \frac{\check{q}_n^2}{2} + \check{q}_n \Delta_n \check{\sigma}_n dS = & - \sum_{m=0}^N \sum_{n=0}^N \sum_{s=0}^N \int \Xi_{mns} \Delta_n \check{\sigma}_n J(\check{\psi}_m, \check{q}_s) \\ & + \sum_{m=0}^N \sum_{n=0}^N \frac{1}{h} \int \check{q}_n \mathbf{p}_n^+ \mathbf{p}_m^+ J(\check{\psi}_m, \vartheta^+) - \check{q}_n \mathbf{p}_n^- \mathbf{p}_m^- J(\check{\psi}_m, \vartheta^-). \end{aligned} \quad (43)$$

The right-hand-side of (43) is only zero in very special cases.

3.0.4 The simplest model

Consider the most crude truncation ($N = 0$). Because $\Xi_{000} = 1$ and $p_0 = 1$, the terms on the second and third lines of (43) cancel each other, ensuring conservation of enstrophy with non-zero β

$$\frac{d}{dt} \sum_{n=0}^N \int \frac{\check{q}_0^2}{2} - \frac{1}{h} \check{q}_0 (\vartheta^+ - \vartheta^-) dS = 0. \quad (44)$$

This simplest model is a very special case in which the following buoyancy variance

$$\frac{d}{dt} \sum_{n=0}^N \int \frac{(\vartheta^+ - \vartheta^-)^2}{2} = 0, \quad (45)$$

and the enstrophy

$$\frac{d}{dt} \sum_{n=0}^N \int \frac{(\Delta \check{\psi}_0)^2}{2} = 0, \quad (46)$$

are conserved. The enstrophy conservation (44) follows directly from (45) and (46) and the inversion relationship

$$\check{q}_0 = \Delta \check{\psi}_0 + \frac{1}{h} (\vartheta^+ - \vartheta^-). \quad (47)$$

In general, however, one cannot construct invariants analogous to (45) and (46), and the system does not conserve enstrophy with non-zero β .

3.0.5 An example of enstrophy nonconservation

Consider the simplest model with interior shear ($N = 1$). With constant buoyancy frequency we obtain, after many cancellations,

$$\begin{aligned} \frac{d}{dt} \sum_{n=0}^1 \int \frac{\check{q}_n^2}{2} + \check{q}_n \Delta_n \check{\sigma}_n dS = & - \frac{1}{h} \int \check{q}_1 J(\check{\psi}_1, \vartheta^+ - \vartheta^-) dS = \\ & \int (\vartheta^+ - \vartheta^-) J(\check{\psi}_1, (\Delta - \pi^2) \check{\psi}_1) dS + 2\sqrt{2} \int \vartheta^+ J(\check{\psi}_1, \vartheta^-) dS, \end{aligned} \quad (48)$$

where the last equality follows from using the inversion relationship.

We construct an example in which enstrophy is not conserved with non-zero β . For simplicity we choose $\check{\psi}_1 = \sin x$ so that the first integral on the second row of (48) vanishes identically. As for the surface fields, we choose

$$\vartheta^+ = \cos x \cos y \quad \text{and} \quad \vartheta^- = \sin y. \quad (49)$$

All fields are periodic with same period. Integrating (48) over one period we obtain

$$\int \vartheta^+ \mathbb{J}(\check{\psi}_1, \vartheta^-) dS = \frac{1}{4} \neq 0. \quad (50)$$

Thus enstrophy, in a form analogous to M (15), is not conserved in this simple example. We therefore conclude that enstrophy is not generally conserved in approximation C.