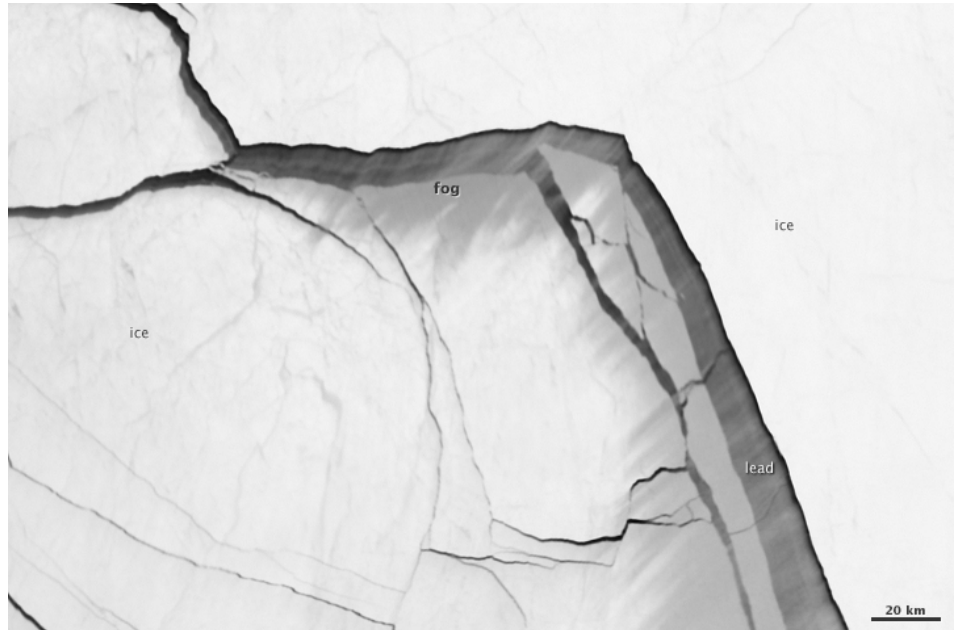
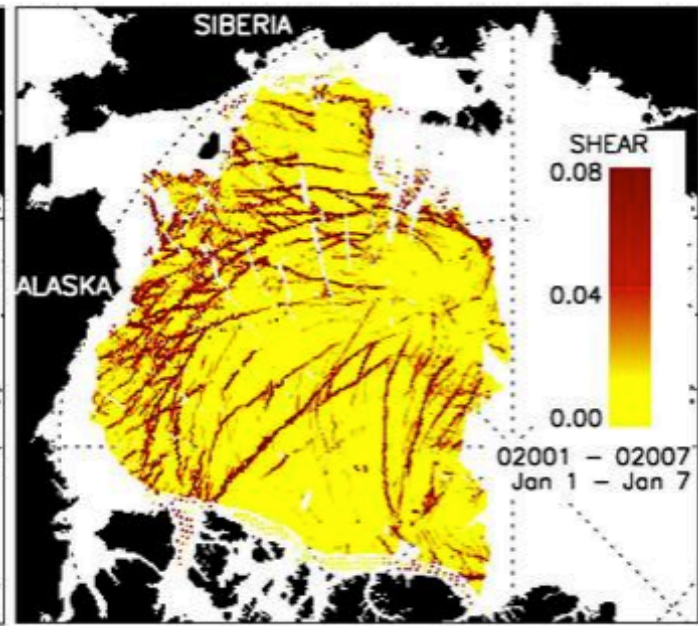
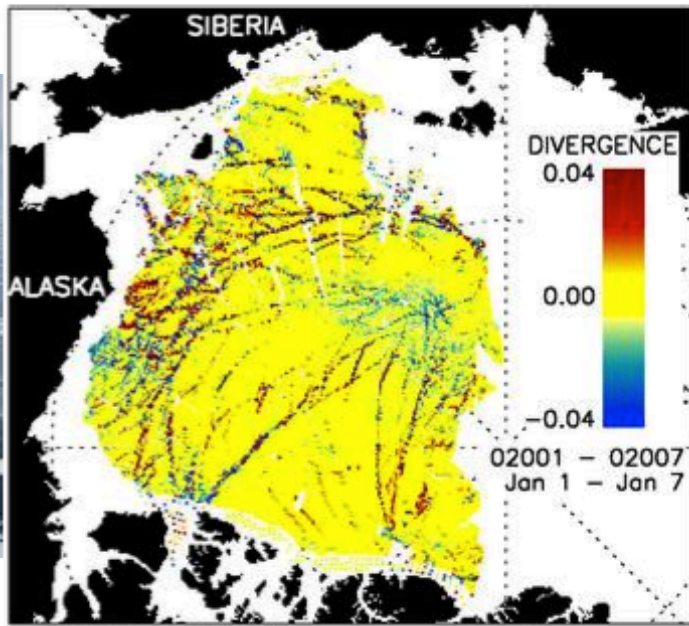


# Using the Jacobian-free Newton-Krylov method to solve the sea-ice momentum equation

Jan Sedláček<sup>1</sup> and Jean-François Lemieux<sup>2</sup>

<sup>1</sup>ETH Zürich; <sup>2</sup>Environment Canada





## The sea-ice momentum equation

Assumption: Long enough time step

$$-\rho_i h f \mathbf{k} \times \mathbf{u}_i + a(\tau_a - \tau_w) + \nabla \cdot \sigma - \rho_i h g \nabla H_d = 0$$

# The sea-ice momentum equation

Assumption: Long enough time step

Coriolis force

rheology

$$-\rho_i h f \mathbf{k} \times \mathbf{u}_i + a(\tau_a - \tau_w) + \nabla \cdot \sigma - \rho_i h g \nabla H_d = 0$$

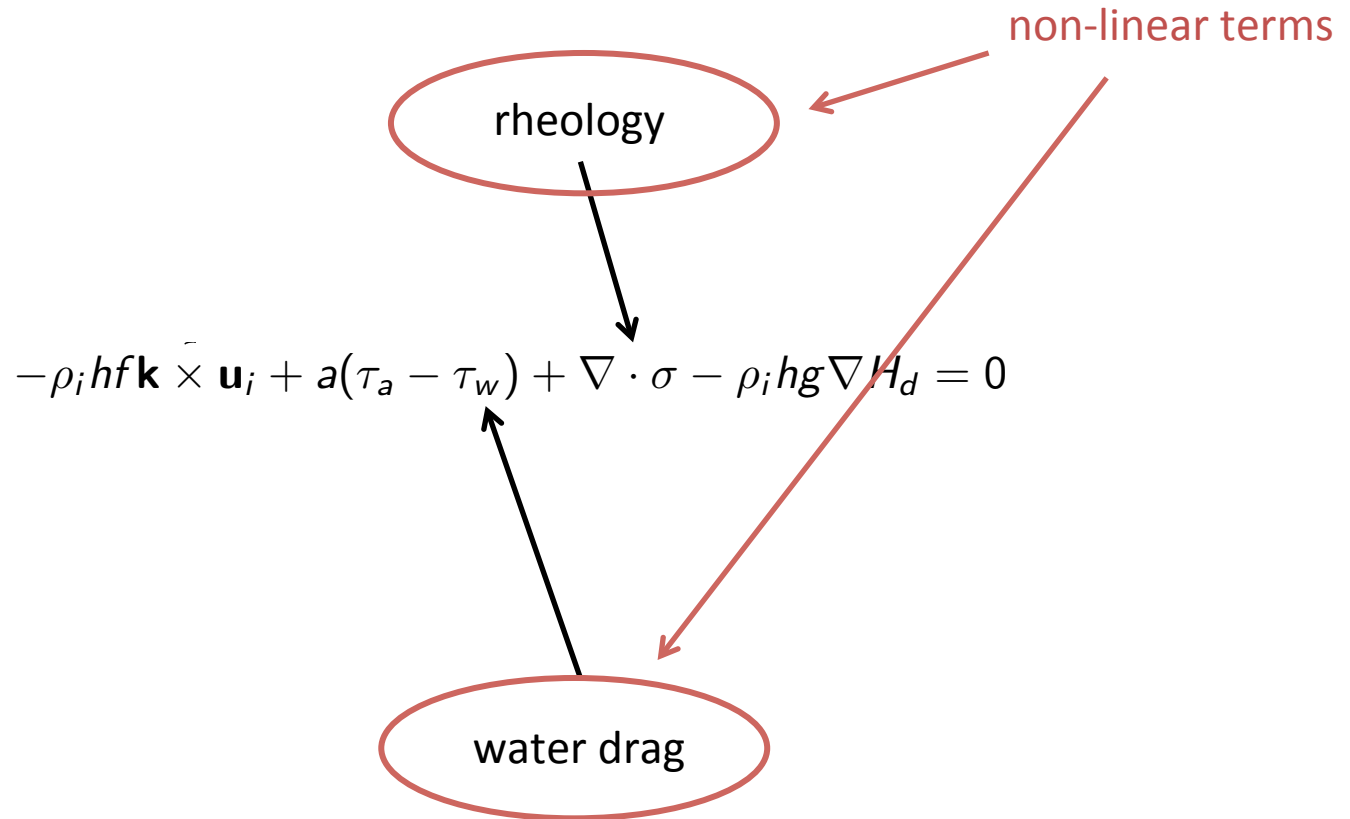
wind stress

water drag

sea surface tilt

# The sea-ice momentum equation

Note: wind speed generally much larger than sea-ice speed



# Introduction to rheology

1-D Example:

stress < critical value  $\longrightarrow$  elastic material  $\longrightarrow$  deformations reversible

stress = critical value  $\longrightarrow$  plastic material  $\longrightarrow$  deformations not reversible

stresses cannot be larger than critical value

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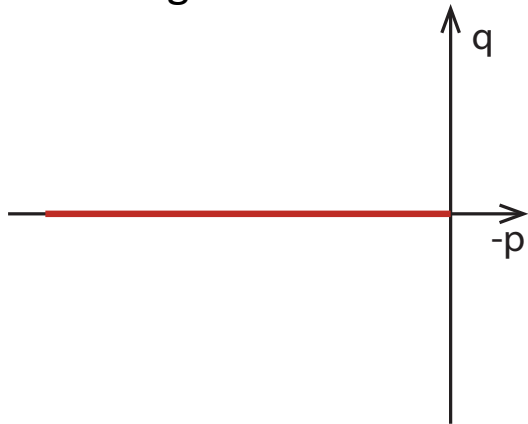
stresses cannot be larger than critical value

**BUT:** storage and numerically expensive

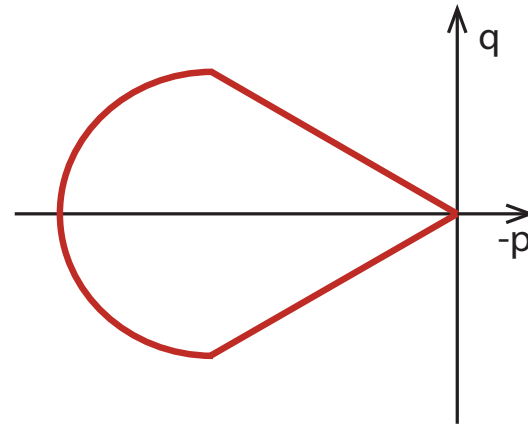
sea ice modeled as viscous-plastic material  
(very viscous / creep flow)

# Yield curve

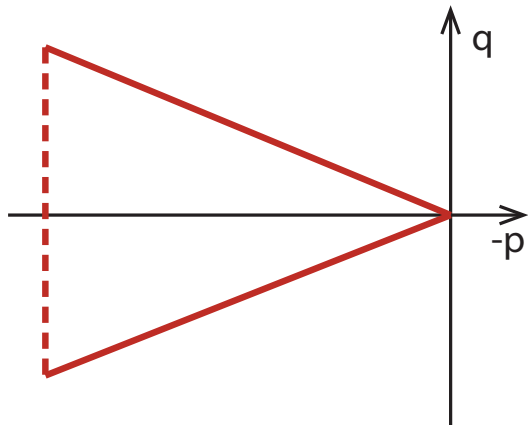
cavitating fluid



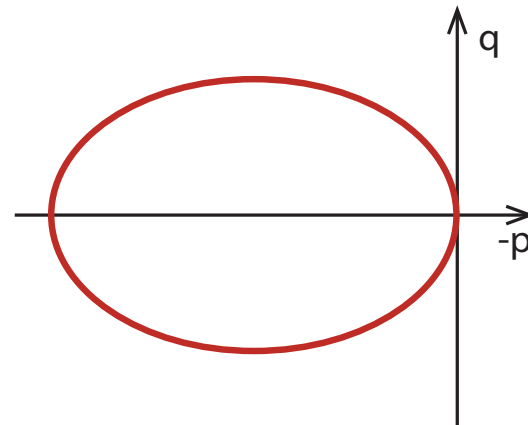
ice cream cone



granular



Hibler model; EVP





## Constitutive law (i.e., relation between stress and strain rate) and normal flow rule

$$\sigma_{ij} = 2\eta\dot{\epsilon}_{ij} + [\zeta - \eta]\dot{\epsilon}_{kk}\delta_{ij} - P\delta_{ij}/2$$

# Constitutive law (i.e., relation between stress and strain rate) and normal flow rule

ice strength parameter

ice concentration

$$P = P^* h \exp[-C(1 - A)]$$

ice thickness

ice concentration parameter

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The diagram illustrates the constitutive law and normal flow rule for ice. The constitutive law is given by the equation  $\sigma_{ij} = 2\eta\dot{\epsilon}_{ij} + [\zeta - \eta]\dot{\epsilon}_{kk}\delta_{ij} - P\delta_{ij}/2$ . The normal flow rule is given by the equation  $P = P^* h \exp[-C(1 - A)]$ . Annotations with arrows point to the variables in the flow rule equation: 'ice strength parameter' points to  $P^*$ , 'ice thickness' points to  $h$ , 'ice concentration parameter' points to  $C$ , and 'ice concentration' points to  $A$ .

# Constitutive law (i.e., relation between stress and strain rate) and normal flow rule

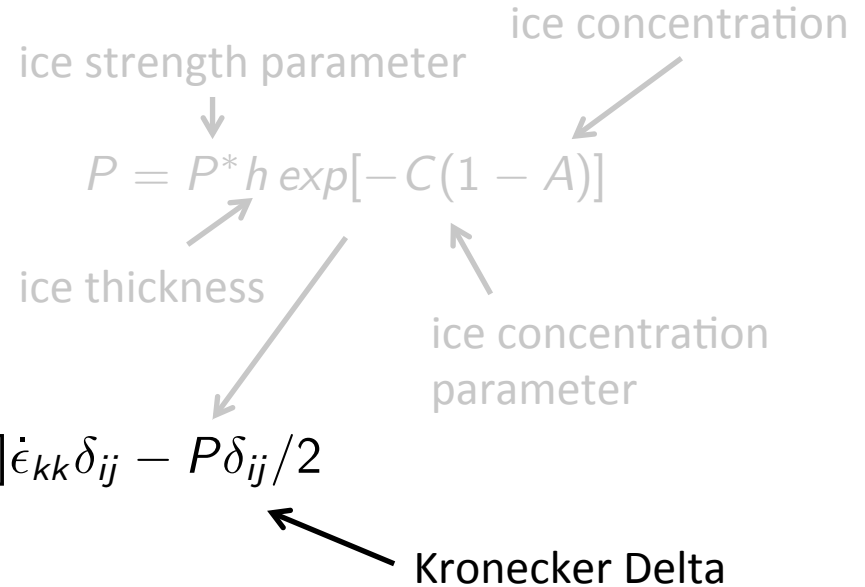
strain rates

$$\dot{\epsilon}_{11} = \frac{\partial u}{\partial x} \quad \dot{\epsilon}_{22} = \frac{\partial v}{\partial y}$$

$$\dot{\epsilon}_{12} = \frac{1}{2} \left( \frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} \right)$$

$$\dot{\epsilon}_{kk} = \dot{\epsilon}_{11} + \dot{\epsilon}_{22}$$

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bulk viscosity

shear viscosity

Kronecker Delta

$$\zeta = \frac{P}{2\Delta}$$

$$\eta = \zeta e^{-2}$$

$$\Delta = [(\dot{\epsilon}_{11}^2 + \dot{\epsilon}_{22}^2)(1 + e^{-2}) + 4e^{-2}\dot{\epsilon}_{12}^2 + 2\dot{\epsilon}_{11}\dot{\epsilon}_{22}(1 - e^{-2})]^{1/2}$$

# Constitutive law (i.e., relation between stress and strain rate) and normal flow rule

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Kronecker Delta

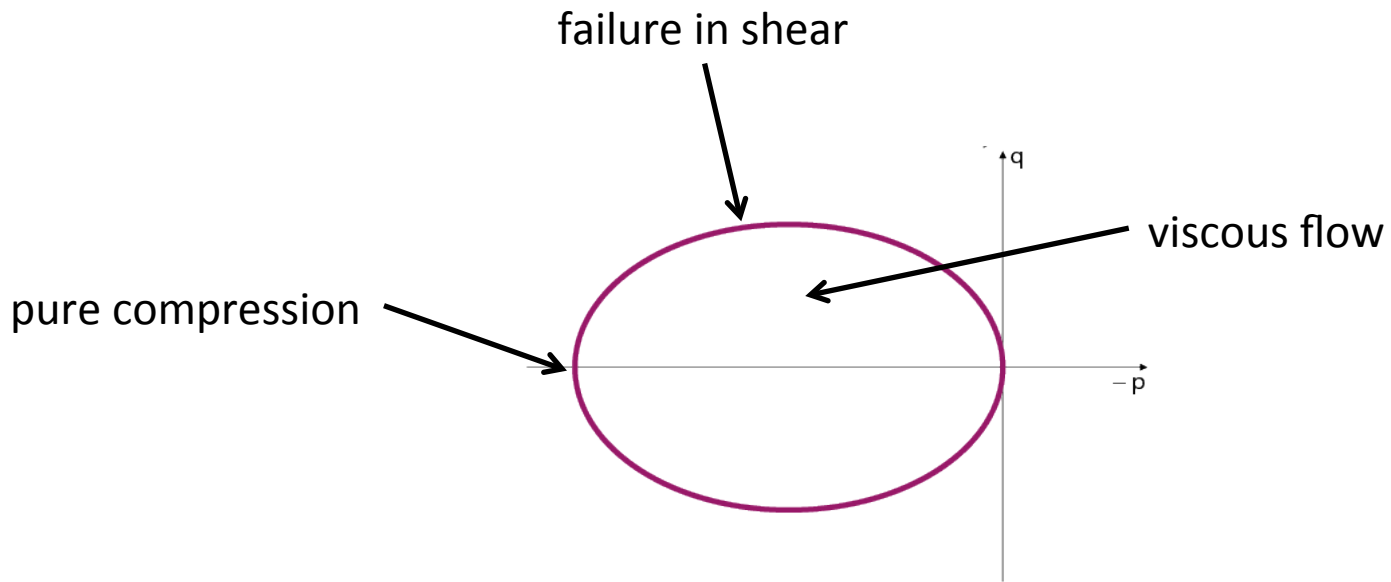
$$\zeta = \frac{P}{2\Delta}$$

$$\eta = \zeta e^{-2}$$

$$\Delta = [(\dot{\epsilon}_{11}^2 + \dot{\epsilon}_{22}^2)(1 + e^{-2}) + 4e^{-2}\dot{\epsilon}_{12}^2 + 2\dot{\epsilon}_{11}\dot{\epsilon}_{22}(1 - e^{-2})]^{1/2}$$

using:  $\zeta = \min\left(\frac{P}{2\Delta}, \zeta_{max}\right)$        $\eta = \min\left(\frac{P}{2e^2\Delta}, \eta_{max}\right)$

... and now graphically



outside yield curve: not physical

## Brief history

1979: viscous-plastic sea ice model

outer loop

successive over-relaxation, linear relaxation

1992: cavitating sea-ice model

only pressure

1997: elastic-viscous-plastic sea-ice model

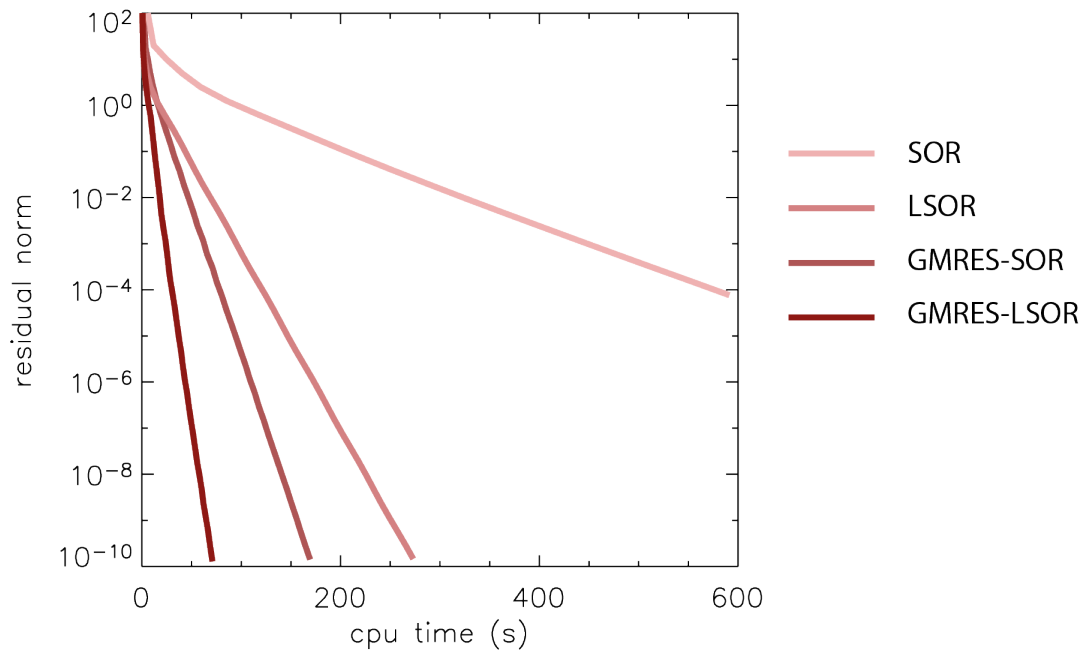
artificial elastic term

explicit

conjugate gradient

# Difference SOR vs. GMRES

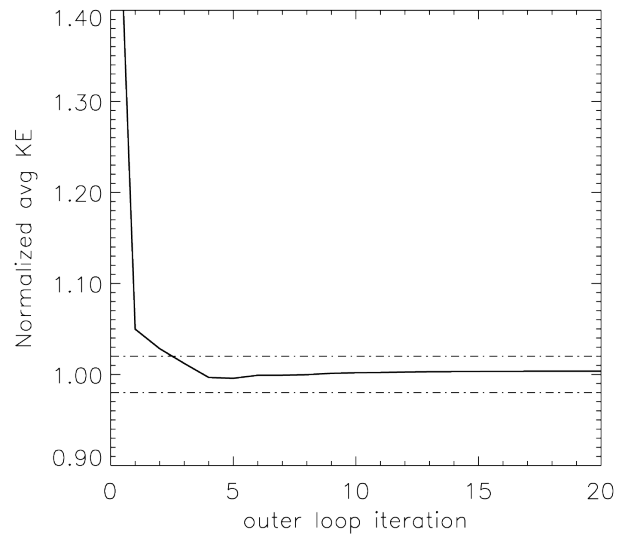
only for the linear solver



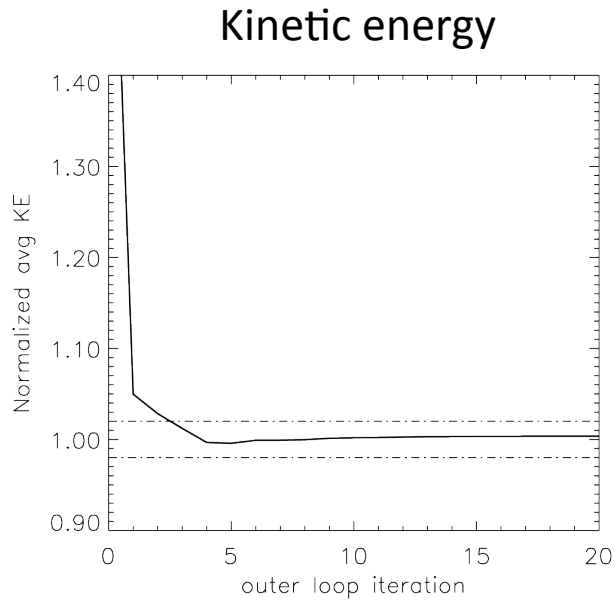


# Outer loop convergence

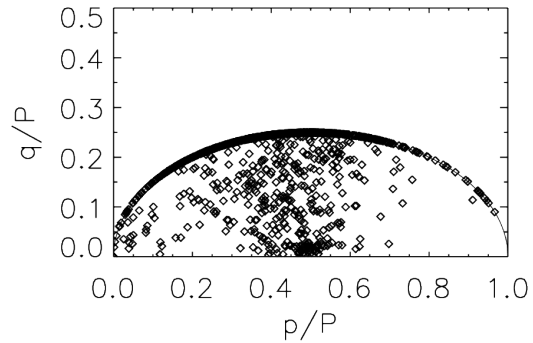
## Kinetic energy



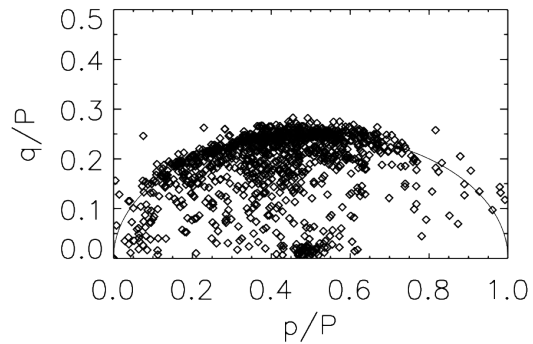
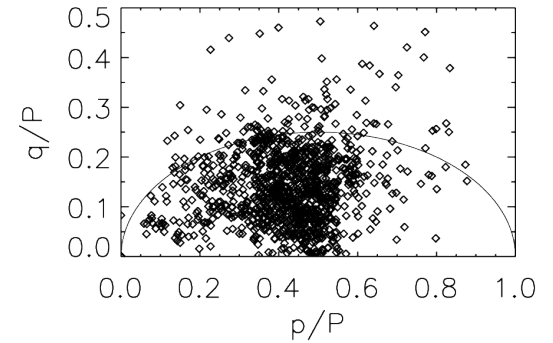
# Outer loop convergence



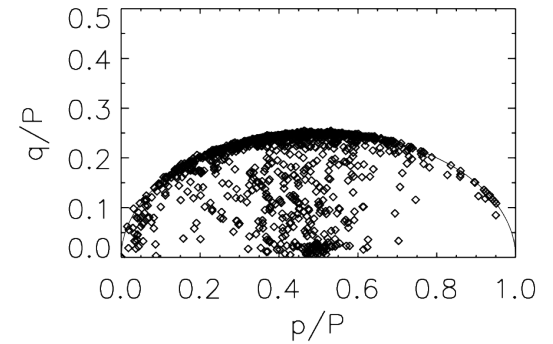
10'500 OL iterations



2 OL iterations



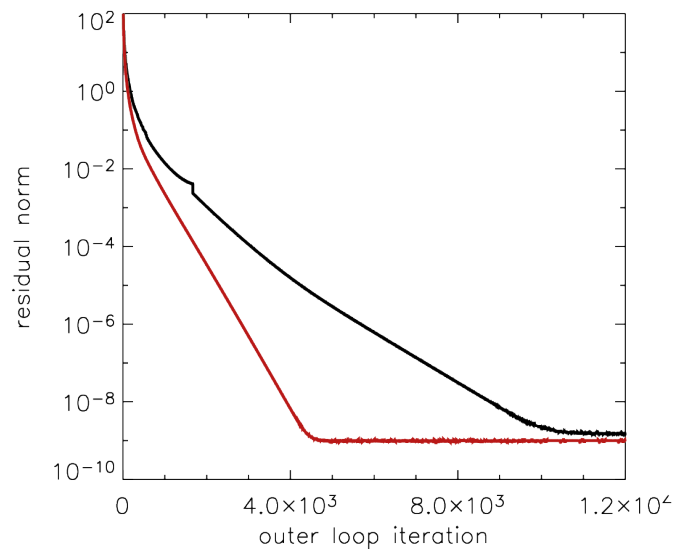
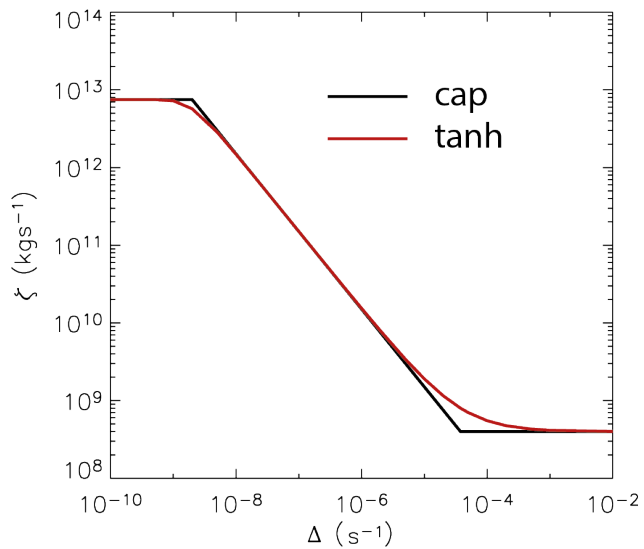
10 OL iterations



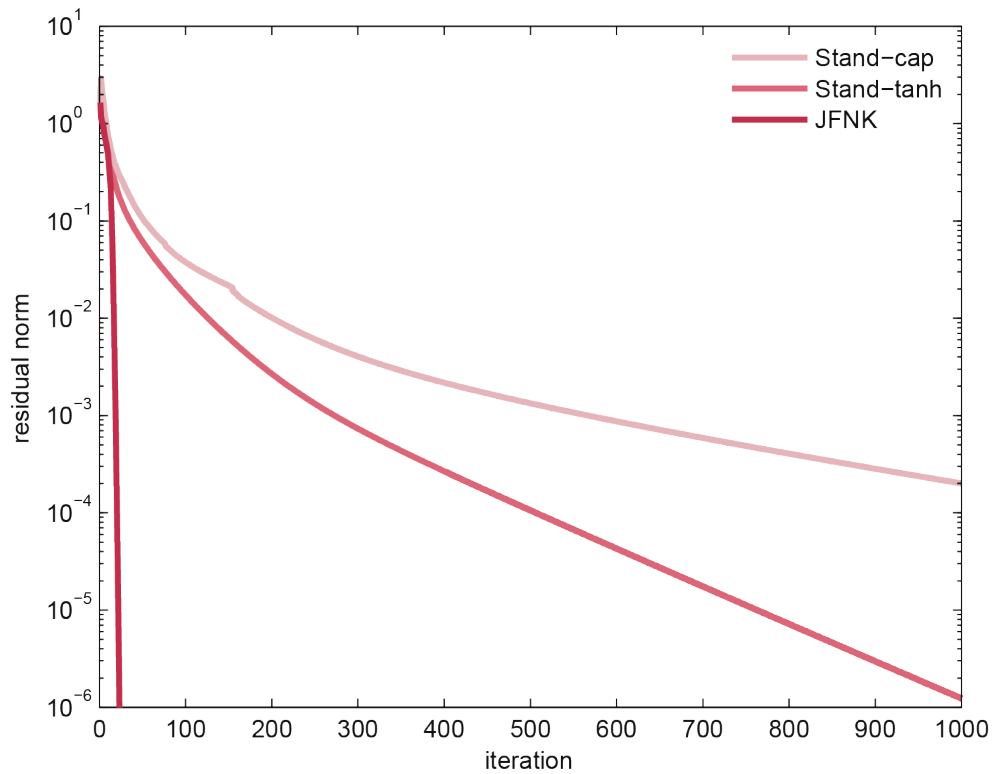
40 OL iterations

## Removing discontinuity

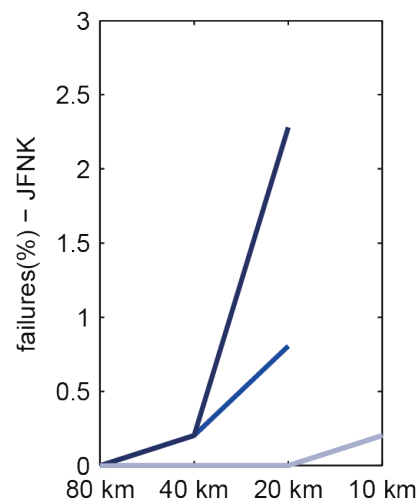
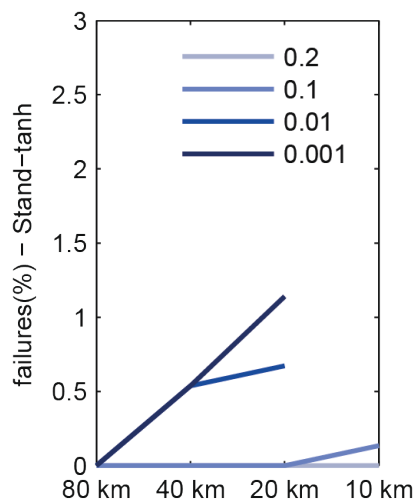
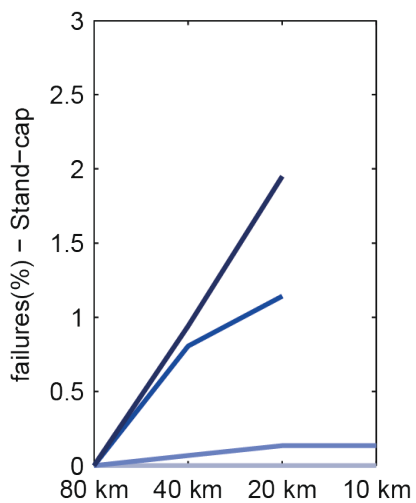
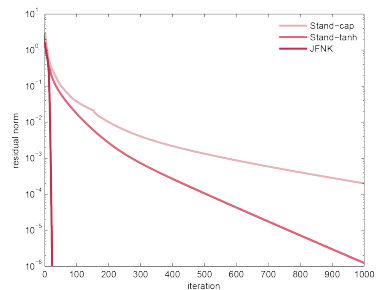
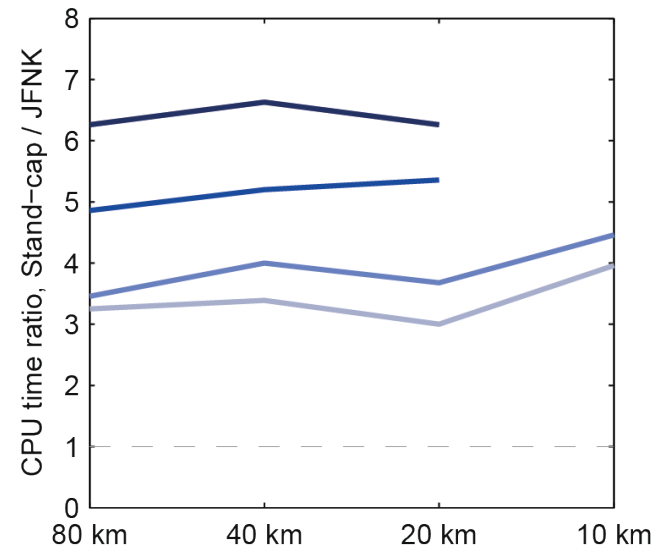
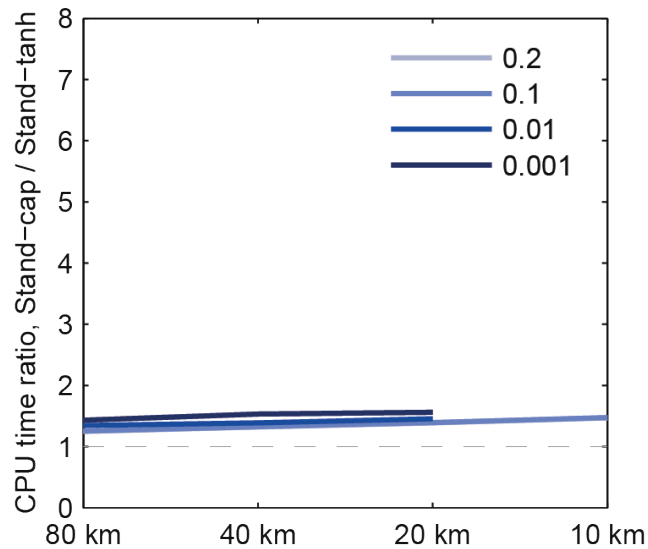
$$\zeta = \min\left(\frac{P}{2\Delta}, \zeta_{max}\right) \longrightarrow \zeta = \zeta_{max} \tanh\left(\frac{P}{2\Delta\zeta_{max}}\right) + \zeta_{min}$$



# Full Jacobian-free Newton-Krylov



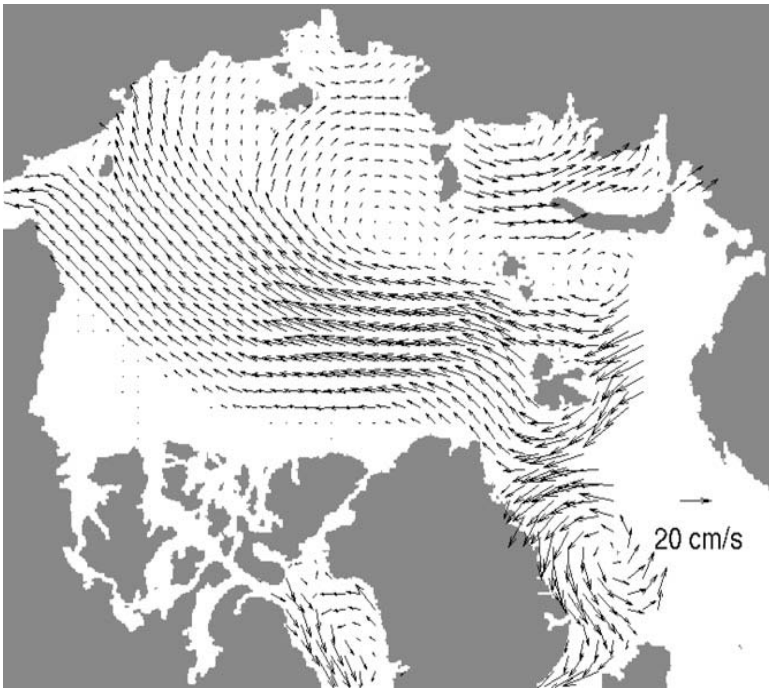
# Full Jacobian-free Newton-Krylov



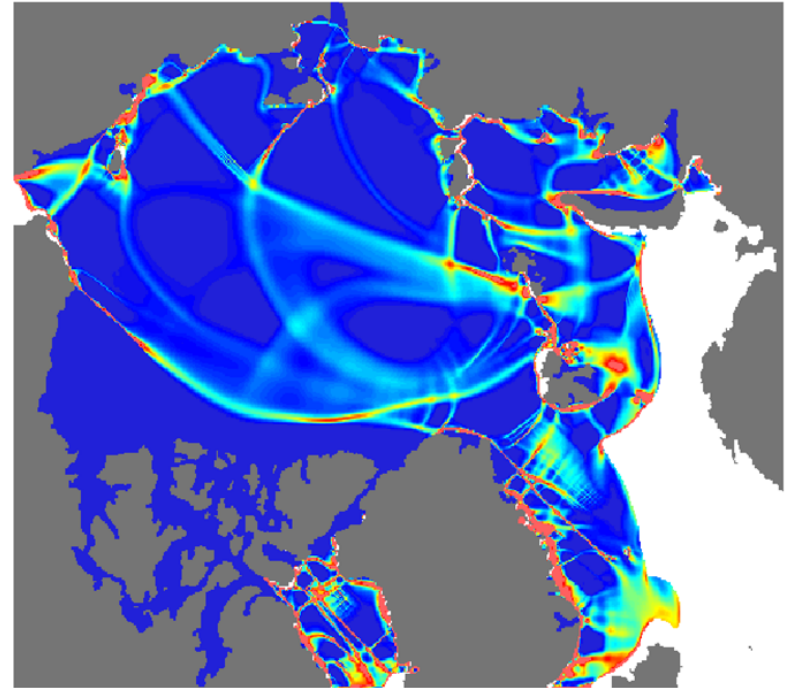
# The final result

simulation with 10 km resolution

sea-ice velocity



shear deformation



## References

Lemieux, J.-F., B. Tremblay, J. Sedláček, P. Tupper, S. Thomas, D. Huard, and J.-P. Auclair (2010), Improving the numerical convergence of viscous-plastic sea ice models with the Jacobian-free Newton–Krylov method, *J. Comput. Phys.*, 229(8), 2840–2852, doi:10.1016/j.jcp.2009.12.011

Lemieux, J.-F., and B. Tremblay (2009), Numerical convergence of viscous-plastic sea ice models, *J. Geophys. Res.*, 114(C5), doi:10.1029/2008JC005017

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Lemieux, J.-F., D. A. Knoll, B. Tremblay, D. M. Holland, and M. Losch (2012), A comparison of the Jacobian-free Newton–Krylov method and the EVP model for solving the sea ice momentum equation with a viscous-plastic formulation: A serial algorithm study, *J. Comput. Phys.*, 231(17), 5926–5944, doi:10.1016/j.jcp.2012.05.024