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libmpdata++ 0.1: a library of parallel MPDATA solvers for systems of generalised transport equations

A. Jaruga¹, S. Arabas¹, D. Jarecka^{1,2}, H. Pawlowska¹, P. K. Smolarkiewicz^{3,4}, and M. Waruszewski¹

¹Institute of Geophysics, Faculty of Physics, University of Warsaw, Warsaw, Poland

²National Center for Atmospheric Research, Boulder, Colorado, USA

³European Centre for Medium-Range Weather Forecasts, Reading, UK

⁴Affiliate Professor at the University of Warsaw, Warsaw, Poland

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Correspondence to: A. Jaruga (ajaruga@igf.fuw.edu.pl)
and H. Pawlowska (hanna.pawlowska@igf.fuw.edu.pl)

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Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



Abstract

This paper accompanies first release of *libmpdata++*, a C++ library implementing the Multidimensional Positive-Definite Advection Transport Algorithm (MPDATA). The library offers basic numerical solvers for systems of generalised transport equations.

5 The solvers are forward-in-time, conservative and non-linearly stable. The *libmpdata++* library covers the basic second-order-accurate formulation of MPDATA, its third-order variant, the infinite-gauge option for variable-sign fields and a flux-corrected transport extension to guarantee non-oscillatory solutions. The library is equipped with a non-symmetric variational elliptic solver for implicit evaluation of pressure gradient terms.
10 All solvers offer parallelisation through domain decomposition using shared-memory parallelisation.

The paper describes the library programming interface, and serves as a user guide. Supported options are illustrated with benchmarks discussed in the MPDATA literature. Benchmark descriptions include code snippets as well as quantitative representations
15 of simulation results. Examples of applications include: homogeneous transport in one, two and three dimensions in Cartesian and spherical domains; shallow-water system compared with analytical solution (originally derived for a 2-D case); and a buoyant convection problem in an incompressible Boussinesq fluid with interfacial instability. All the examples are implemented out of the library tree. Regardless of the differences in
20 the problem dimensionality, right-hand-side terms, boundary conditions and parallelisation approach, all the examples use the same unmodified library, which is a key goal of *libmpdata++* design. The design, based on the principle of separation of concerns, prioritises the user and developer productivity. The *libmpdata++* library is implemented in C++, making use of the *Blitz++* multi-dimensional array containers, and is released
25 as free/libre and open-source software.

GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



1 Introduction

The MPDATA advection scheme introduced in Smolarkiewicz (1983) has grown into a family of numerical algorithms for geosciences and beyond (see for example Grabowski and Smolarkiewicz, 2002; Cotter et al., 2002; Smolarkiewicz and Szmelter, 2009; Ortiz and Smolarkiewicz, 2009; Hyman et al., 2012; Charbonneau and Smolarkiewicz, 2013). MPDATA stands for Multidimensional Positive-Definite Advection Transport Algorithm¹. It is a finite-difference/finite-volume algorithm for solving the generalised transport equation

$$\partial_t(G\psi) + \nabla \cdot (G\mathbf{u}\psi) = GR. \quad (1)$$

Equation (1) describes the advection of a scalar field ψ in a flow with velocity \mathbf{u} . The field R on the right-hand-side (rhs) is a total of source/sink terms. The scalar field G can represent the fluid density, the Jacobian of coordinate transformation or their product, and satisfies the equation

$$\partial_t(G) + \nabla \cdot (G\mathbf{u}) = 0. \quad (2)$$

In the homogeneous case ($R \equiv 0$), MPDATA is at least second-order-accurate in space and time, conservative and non-linearly stable.

The history of MPDATA spans three decades: Smolarkiewicz (1984) – Kühnlein et al. (2012), Smolarkiewicz et al. (2014) and is widely documented in the literature – see Smolarkiewicz and Margolin (1998), Smolarkiewicz (2006) and Prusa et al. (2008) for reviews. Notwithstanding, from the authors' experience the software engineering aspects still overshadow the benefits of MPDATA. To facilitate the use of MPDATA schemes, hereby we present a new implementation of the MPDATA family of algorithms – *libmpdata++*.

¹In fact, MPDATA is sign-preserving, rather than merely positive-definite, but for historical reasons the name remains unchanged.

GMDD

7, 8179–8273, 2014

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

⏪

⏩

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



In the development of *libmpdata++* we strive to comply with the best practices sought-after among the scientific community (Wilson et al., 2014); in particular, with the paradigm of maximising code reuse. This paradigm is embodied in the “*open source computational libraries – the main foundation upon which academic and also a significant part of industrial computational research rests*” (Bangerth and Heister, 2013).

The *libmpdata++* has been developed in C++², making extensive use of object-oriented programming (OOP) and template programming. The primary goals when designing *libmpdata++* were to maintain strict separation of concerns and to reproduce within the code the mathematical “blackboard abstractions” used for documenting numerical algorithms. The adopted design contributes to the readability, maintainability and conciseness of the code. The current development of *libmpdata++* is an extension of the research on OOP implementation of the basic MPDATA scheme presented in Arabas et al. (2014).

The goal of this article is twofold: first, to document the library interface by providing usage examples; and second, to validate the correctness of the implementation by verifying the results against published benchmarks.

The structure of the paper is as follows. Section 2 outlines the library design. The four sections that follow correspond to four types of equation systems solved by the implemented algorithms, namely: homogeneous advective transport; inhomogeneous transport; transport with prognosed velocity; systems featuring elliptic pressure equation. Each of these sections outlines the implemented algorithms, describes the library interface and provides usage examples. Each example is accompanied with definition of the solved problem, description of the program code and discussion of the results.

The paper structure reflects the solver inheritance hierarchy in *libmpdata++*. All features discussed in preceding sections apply to the one that follow. The set of discussed problems was selected to match the tutorial structure of the paper. The presentation begins with simple examples focusing on the basic library interface. Subsequent ex-

²In the C++11 revision of the language.

GMDD

7, 8179–8273, 2014

libmpdata++:
MPDATA solver
library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

◀

▶

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



- **mpdata_rhs_vip** adding prognosed-velocity support, (Sect. 5),
- **mpdata_rhs_vip_prs** further extending the above with elliptic pressure equation solvers, (Sect. 6);
- output handlers:
 - **gnuplot** offering direct communication with the *gnuplot*⁷ program with no intermediate output files,
 - **hdf5** offering basic *HDF5*⁸ output compatible with netCDF⁹ readers,
 - **hdf5_xdmf** implementing the eXtensible Data Model and Format¹⁰ standard supported for instance by the *Paraview*¹¹ visualisation tool;
- boundary conditions:
 - **cyclic** implementing periodic boundaries,
 - **open** giving zero-divergence condition on domain edges,
 - **polar** applicable with spherical coordinates;
- concurrency handlers:
 - **serial** for single-thread operation,
 - **openmp** for multi-thread operation using OpenMP,
 - **boost_thread** for multi-thread operation using *Boost.Thread*,
 - **threads** that defaults to **openmp** if supported by the compiler and falls back to **boost_thread** otherwise.

⁷see <http://gnuplot.info/>⁸see <http://hdfgroup.org/HDF5/>⁹see <http://www.unidata.ucar.edu/software/netcdf/>¹⁰see <http://xdmf.org/>¹¹see <http://paraview.org/>

Performing integration with *libmpdata++* requires choosing one of the solvers, one output handler, one boundary condition per each domain edge and one concurrency handler.

The inheritance diagram in Fig. 1 shows relationships between *libmpdata++* solvers and the classes defined in the examples discussed in the paper. The **mpdata** solver is displayed at the top, as it is the base class for all other classes. The leftmost branch of the tree (solvers prefixed with **mpdata_**) depicts the inheritance relationships among the solvers defined within *libmpdata++*. The user-defined classes inherit from *libmpdata++* solvers but are defined out of the library tree.

2.3 Computational domain and grid

The arrangement of the computational domain used in *libmpdata++* is shown in Fig. 2. The initial condition for the dependent variable ψ is assumed to be known in $n_x \times n_y$ data points. The outermost data points are located at the boundaries of the domain.

The dual, staggered Arakawa-C grid (Arakawa and Lamb, 1977) used in *libmpdata++* is shown in Fig. 3. In this spatial discretisation approach, the cell-mean values of the scalar fields ψ , and G reside in the centres of computational cells, – corresponding to the data points of the primary grid in Fig. 2 – whereas the components of the velocity field u are specified at the cell edges of the dual grid in Fig. 2.

2.4 Error and progress reporting

There are several error-handling mechanisms used within *libmpdata++*.

First, there are sanity checks within the code implemented using **static_assert()** calls. These are reported during compilation, for instance when invalid values of compile-time parameters are supplied.

Second, there are available numerous run-time sanity checks, implemented using **assert()** calls. These are often time-consuming and are not intended to be executed in production runs. To disable them, one needs to compile the program using *libmp-*

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



`data++` with the **-DNDEBUG** compiler flag. Examples of such checks include detection of **NaN** values within the model state variables, which may be useful to trace origins of numerical instability problems.

Third, the user may chose to activate the *Blitz++* debug mode that enables run-time array range checks. Activating *Blitz++* debug mode requires compiling the program using *libmpdata++* with the **-DBZ_DEBUG** flag and linking with **libblitz**.

Finally, *libmpdata++* reports run-time errors by throwing **std::runtime_error** exceptions.

Simulation progress is communicated to the user by continuously updating the process threads' name with the percentage of work completed (can be observed e.g. by invoking **top -H**).

3 Advective transport

The focus of this section is on the advection algorithm used within *libmpdata++*. Section 3.1 provides a short introduction to the implemented MPDATA scheme. Section 3.2 describes the library interface needed for the homogeneous transport cases. The following Sects. 3.3–3.8 show examples of usage of *libmpdata++* along with the references to other MPDATA benchmarks.

3.1 Implemented algorithms

This subsection is intended to provide the reader with an outline of selected MPDATA features that correspond to the options presently available in *libmpdata++*. For the full derivation of the scheme and its options see the reviews in Smolarkiewicz and Margolin (1998) and Smolarkiewicz (2006); whereas for an extended discussion of stability, positivity and convexity see Smolarkiewicz and Szmelter (2005).

GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



In the present implementation, it is assumed that G is constant in time. Consequently, the governing homogeneous transport equation (1) can be written as

$$\partial_t \psi + \frac{1}{G} \nabla \cdot (G \mathbf{u} \psi) = 0. \quad (3)$$

This particular form is solved by the **mpdata** solver of *libmpdata++*.

The following paragraphs will focus on the algorithms used for handling Eq. (3). The rules for applying source and sink terms are presented in Sect. 4.

3.1.1 Basic MPDATA

MPDATA is an, at least, second-order-accurate iterative scheme in which all iterations take the form of a first-order-accurate donor-cell pass (alias upwind, upstream; cf. Press et al., 2007, Sect. 20.1.3). For the one-dimensional¹² case, after the discretisation in space (subscripts i) and time (superscripts n), the donor-cell pass applied to Eq. (3) yields

$$\psi_i^{n+1} = \psi_i^n - \frac{1}{G_i} \left[F(\psi_i^n, \psi_{i+1}^n, G_{i+1/2}, u_{i+1/2}^{n+1/2}) - F(\psi_{i-1}^n, \psi_i^n, G_{i-1/2}, u_{i-1/2}^{n+1/2}) \right]. \quad (4)$$

The flux function F is defined as

$$F(\psi_L, \psi_R, G, u) \equiv ([u]^+ \psi_L + [u]^- \psi_R) G \frac{\Delta t}{\Delta X}, \quad (5)$$

where $[u]^+ \equiv \max(u, 0)$ and $[u]^- \equiv \min(u, 0)$.

In the case of a time-varying velocity field, the velocity components are evaluated at an intermediate time level denoted by the $n + 1/2$ superscript in Eq. (4). Association

¹²One-dimensional case was chosen for simplicity, multi-dimensional MPDATA formulæ can be found in Smolarkiewicz and Margolin (1998, Sect. 2.2).

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

◀

▶

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



of the velocity components with dual-cell edges is denoted by fractional indices $i + 1/2$ and $i - 1/2$, see Fig. 3.

Hereafter, $Gu \frac{\Delta t}{\Delta x}$ is written compactly as GC where C denotes the Courant number. GC is referred to as the advector, while the scalar field ψ as the advectee – the nomenclature adopted after Randall (2013).

Evaluation of Eq. (4) concludes the first pass of MPDATA. To compensate for the implicit diffusion of the donor-cell pass, the subsequent passes of MPDATA reuse Eqs. (4) and (5), but with ψ replaced with the result of the preceding pass and u replaced with the “anti-diffusive” pseudo-velocity. The pseudo-velocity is analytically derived by expanding Eq. (4) in the second-order Taylor series about spatial point i and time level n , and representing the leading, dissipative truncation error as an advective flux; see Smolarkiewicz (1984) for a derivation. A single corrective pass ensures second-order accuracy in time and space. Subsequent corrective passes decrease the amplitude of the leading error, within second-order accuracy. The one-dimensional formula for the basic antidiffusive advector is written as

$$GC_{i+1/2}^{k+1} = \left[\left| GC_{i+1/2}^k \right| - \frac{(GC_{i+1/2}^k)^2}{0.5(G_{i+1} + G_i)} \right] \frac{\psi_{i+1}^k - \psi_i^k}{\psi_{i+1}^k + \psi_i^k}, \quad (6)$$

where k numbers MPDATA passes. For $k = 1$, C^k is the flow-velocity-based Courant number, whereas for $k > 1$, C^k is the pseudo-velocity-based Courant number. The number of corrective passes can be chosen within *libmpdata++*.

The library features two implementations of the donor-cell algorithm defined by Eqs. (4) and (5). The default one employs the compensated summation algorithm of Kahan (1965) which reduces round-off error arising when summing numbers of different magnitudes. The alternative, slightly less resource-intensive one, is a “straightforward” summation available as an option in *libmpdata++*.

GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



3.1.2 Third-order-accurate variant

Accounting for third-order terms in the Taylor series expansion while deriving the pseudo-velocity improves the accuracy of MPDATA. When $G \equiv 1$, $u = \text{const}$ and three or more corrective passes are applied, the procedure ensures third-order accuracy in time and space. The discretised formulæ for the third-order scheme, derived analytically in Margolin and Smolarkiewicz (1998), can be found in Smolarkiewicz and Margolin (1998, Eq. 36).

3.1.3 Divergent-flow variant

In case of a divergent flow, the pseudo-velocity formulæ are augmented with an additional term proportional to the flow divergence. This additional term is implemented in *libmpdata++* following Smolarkiewicz and Margolin (1998, Sect. 3.2(3)).

3.1.4 Non-oscillatory option

Solutions obtained with the basic MPDATA are sign-preserving, and thus non-oscillatory near zero. Generally however, they feature dispersive ripples characteristic of higher-order numerical schemes. These can be suppressed by limiting the pseudo-velocities, in the spirit of flux-corrected transport. Application of the limiters reduces somewhat the accuracy of the scheme (Smolarkiewicz and Grabowski, 1990), yet this loss is generally outweighed by ensuring non-oscillatory (or ripple-free) solutions. Noteworthy, because MPDATA is built upon the donor-cell scheme characterised by small phase error, the non-oscillatory corrections have to deal with errors in signal amplitude only. The non-oscillatory option is a default option within the *libmpdata++*. For the derivation and further discussion of the multi-dimensional non-oscillatory option see Smolarkiewicz and Grabowski (1990).

GMDD

7, 8179–8273, 2014

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

⏪

⏩

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



3.1.5 Variable-sign scalar fields

The basic MPDATA formulation assumes that the advected field ψ is exclusively either non-negative or non-positive. In particular, this assumption is evident in the ψ -fraction factor $\frac{\psi_{i+1}^k - \psi_i^k}{\psi_{i+1}^k + \psi_i^k}$ of Eq. (6), which can become unbounded in case of variable-sign field.

5 The *libmpdata++* library includes implementations of two MPDATA options intended for simulating advection of variable-sign field.

The first method replaces ψ with $|\psi|$ in all ψ -fraction factors that enter the pseudo-velocity expressions. This approach is robust but it reduces the solution quality where ψ crosses through zero; see Sect. 3.2(4) in Smolarkiewicz and Margolin (1998).

10 The default method, is the “infinite-gauge” variant of the algorithm, a generalised one-step Lax–Wendroff (linear, oscillatory) limit of MPDATA at infinite constant background, discussed in Smolarkiewicz (2006, Sect. 4.2). In practice, the infinite-gauge option of MPDATA is used with the non-oscillatory enhancement.

3.2 Library interface

3.2.1 Compile-time parameters

15 Compile-time parameters include number of dimensions, number of equations and algorithm options. Most of the compile-time parameters are declared by defining integer constants within the compile-time parameter structure. Listing 1 depicts a minimal definition that inherits from the `ct_params_default_t` structure containing default values for numerous parameters.

All solvers expect a structure with compile-time parameters as their first template parameter, as exemplified in List. 2.

GMDD

7, 8179–8273, 2014

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

◀

▶

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



3.2.2 Choosing library components

The library components listed in Sect. 2.2 are chosen through template parameters. First, the solver is equipped with an output mechanism by passing the solver type as a template parameter to the output type, as exemplified in Listing 3. The output classes inherit from solvers.

Second, the concurrency handlers expect solver class (equipped with output) as the first template parameter. Subsequent template parameters control boundary condition types on each of the domain edges (see List. 4).

3.2.3 Run-time parameters

Run-time parameters include the grid size, number of MPDATA passes and output file name. The list of applicable run-time parameters is defined by fields of the `rt_params_t` structure. This structure is defined within each solver and extended when equipping the solver with an output mechanism. The concurrency handlers expect an instance of the run-time parameters structure as their constructor argument. Example code depicting how to set the run-time parameters and then instantiate a concurrency handler is presented in Listing 5.

3.2.4 Public methods

The concurrency handlers act as controlling logic for the other components, and hence the user is exposed to the public interface of these handlers only.

Listing 6 contains signatures of methods implemented by each of the concurrency handlers.

The `advectee()` is an accessor method for the advected scalar fields. It can be used for setting the initial condition as well as for examining the solver state. It expects an index of the requested advectee as the argument (advected scalar fields are numbered from zero). This provides choice between different advected variables. The returned

GMDD

7, 8179–8273, 2014

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



blitz::Array is zero-base indexed and has the same size as the computational grid (set with the **grid_size** field of the run-time parameters structure, see Listing 5).

The **advector()** method allows to access the components of the vector field of Courant numbers multiplied by the G factor (i.e., a Jacobian of coordinate transformation, a fluid density field or their product). The argument selects the vector field components numbered from zero. The size of the returned array depends on the component. It equals the grid size in all but the selected dimension in which it is reduced by one (i.e. $n_x \times (n_y - 1)$) for the “y” component and so forth, cf. Fig. 3).

The **g_factor()** is an accessor method for the *G* field. The returned array has the same size as the one returned by **advectee()**. The default value is set to $G \equiv 1$, (for details, see Sect. 3.8).

The **advance()** method launches the time-stepping logic of the solver advancing the solution by the number of time steps given as argument. This method can be called multiple times – the solvers maintain all information needed to resume the integration.

The **panic_ptr()** method returns a pointer to a Boolean variable that if set to true will cause the solver to stop the computations after the currently computed time step. This method may be used, for instance, to implement signal handling within programs using *libmpdata++*.

All multi-dimensional arrays used in *libmpdata++* use the default *Blitz++* “row-major” memory layout with the last dimension varying fastest. Domain decomposition for parallel computations is done over the first dimension only.

3.3 Example: “hello world”

The source code presented in this subsection is intended to serve as a minimal complete example on how to use *libmpdata++*. In other examples presented throughout the paper, only the fragments of code that differ significantly from the minimal example will be presented.

The example consists of an elemental transport problem for a one-dimensional, variable-sign field advected with a constant velocity. The simulation results using code

GMDD

7, 8179–8273, 2014

libmpdata++:
MPDATA solver
library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



in Listing 7 are shown in Fig. 4. Spatial and temporal directions are depicted on the abscissa and ordinate, respectively. Cell-mean values of the transported field are shown on the appicate and are presented in compliance with the assumption of data points representing grid-cell means of transported field.

5 The code in Listing 7 begins with three include statements that reflect the choice of the library components: solver, concurrency handler and output mechanism. All compile-time parameters are grouped into a structure passed as a template parameter to the solver. Here, this structure is named **ct_params_t** and inherits from **ct_params_default_t** what results in assigning default values to parameters not defined within the inheriting class. The solvers expect the structure to contain a type **real_t** which controls the floating point format used. The two constants that do not have default values and need to be explicitly defined are **n_dims** and **n_eqns**. They control the dimensionality of the problem and the number of equations to be solved, respectively.

10 Choice between different solver types, output mechanisms and concurrency handlers is done via type alias declaration. Here, the basic **mpdata** solver is chosen which is then equipped with the **gnuplot** output mechanism. All output classes expect a solver class as their first template parameter, which is used to define the parent class (i.e., output classes inherit from solvers).

15 Classes representing concurrency handlers expect the output class and the boundary conditions as their template parameters. In the example, a basic serial handler is used and open boundary conditions on both ends of the domain are chosen.

20 The choice of run-time parameters is done by assigning values to the member fields of the **rt_params_t** structure defined within the solver class and augmented with additional fields by the output class. In this example, the instance of **rt_params_t** structure is named **p**, the grid size is set to 101 points and the output is set to be done every 20 time steps. An instance of the **rt_params_t** structure is expected as the constructor parameter for concurrency handlers.

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

◀

▶

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



[Title Page](#)[Abstract](#)[Introduction](#)[Conclusions](#)[References](#)[Tables](#)[Figures](#)[Back](#)[Close](#)[Full Screen / Esc](#)[Printer-friendly Version](#)[Interactive Discussion](#)

The grid step \mathbf{dx} is set to 0.1 and the number of time steps to 100. Initial values of the Courant number and the transported scalar fields are set by assigning to the arrays returned by the **advector()** and **advectee()** methods. In this example, the Courant number equals 0.5 and the advected shape is described by the Witch of Agnesi formula $y(x) = 8a^3 / (x^2 + 4a^2)$ with the coefficient $a = 0.5$. Initial shape is centred in the middle of computational domain and is shifted downwards by 0.5.

Finally, the actual integration is performed by calling the **advance()** method with the number of time steps as argument.

3.4 Example: advection scheme options

The following example is intended to present MPDATA advection scheme options described in Sect. 3.1. The way of choosing different options is discussed, and the calling sequence of the library interface is shown for the case of advecting multiple scalar fields.

The example consists of transporting two boxcar signals with different MPDATA options. In all tests, the first signal extends from 2 to 4 and the second signal extends from -1 to 1 , to observe the solution for fixed-sign and variable-sign signals.

Listing 8 shows the compile-time parameters structure fields common to all cases presented within this example. The number of dimensions is set to one and the number of equations to solve is set to two. Consistent with Listing 7 from the “hello world” example, **p** shown in Listing 9 is an instance of **rt_params_t** structure with run-time parameters of the simulation. Setting the **outfreq** field to the number of time steps results in plotting the initial condition and the final state. The **outvars** field contains a map with a structure containing variable name, here left empty, and unit defined for each of the advected scalar fields. Listing 10 shows how to set initial values to multiple scalar fields using the **advectee()** method with an integer argument specifying the index of equation in the solved system.

3.4.1 Variable-sign scalar fields

The *libmpdata++* library is equipped with two options for handling variable-sign fields; recall the discussion in Sect. 3.1.5. The option using absolute values is named **abs**, whereas the “infinite-gauge” option is dubbed **iga**. The option flags are defined in the **opts** namespace. The option choice is made by defining the **opts** field of the compile-time parameters structure, in analogy to **n_dims** or **n_eqns**.

In the first test, the choice of handling variable-sign signal is set to **abs**, Listing 11. Figure 5 shows the result of simulation with parameters set in Listing 8, 9, 10 and 11. The final signal shows dispersive ripples characteristic of higher-order schemes. It is also evident that the ripple magnitude depends on the constant background, a manifestation of the scheme non-linearity. Furthermore, the final variable-sign signal features a bogus saddle point at the zero crossings (cf. Sect. 3.1.5), and this can be eliminated by using the infinite-gauge (alias **iga**) option. Listing 12 shows how to choose the **iga** option. Figure 6 shows the result of simulation with parameters set in Listing 8, 9, 10 and 12. Although **iga** evinces more pronounced oscillations, their magnitude does not depend on the constant background. This, together with the robust behaviour of **iga** when crossing zero, substantiates the discussion of Sect. 3.1.5 on **iga** amounting to a linear limit of MPDATA.

3.4.2 Third-order-accurate variant

Choosing third-order variant enhances the accuracy of the scheme when used with more than two passes of MPDATA or with **iga**; recall Sect. 3.1.2. Option **tot** enables the third-order variant of MPDATA scheme. Figure 7 shows result of the same test as in Fig. 5 and 6 but with MPDATA options set as in Listing 13. The resulting signal is evidently more accurate and symmetric, but the oscillations are still present.

GMDD

7, 8179–8273, 2014

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

⏪

⏩

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



3.4.3 Non-oscillatory option

To eliminate oscillations apparent in the preceding tests, the non-oscillatory (**fct**) option (Sect. 3.1.4) needs to be chosen. This option can be used together with all other MPDATA options, such as basic scheme, variable-sign signals (**abs** or **iga**) and the third-order-accurate variant (**tot**).

Here, **fct** is selected together with **iga**, cf. Listing 14. This is the default setting; i.e., when inheriting from the default parameters structure, and not overriding the **opts** setting, as illustrated in Listing 7. Figure 8 shows the corresponding results. The solutions for both fixed-sign and variable-sign signals have indistinguishable profiles and all of the dispersive ripples have been suppressed.

To further enhance the accuracy of the solution, **fct** and **iga** can be combined with the **tot** variant; cf. Listing 15. The corresponding result is shown in Fig. 9. Enabling the third-order-accurate variant improves the symmetry of the solution, as compared to the results presented in Fig. 8.

3.5 Example: convergence tests in 1-D

In this subsection the convergence test originated in Smolarkiewicz and Grabowski (1990) is used to quantify the accuracy of various MPDATA options.

The test consists of a series of one-dimensional simulations with Courant numbers

$$C \in (0.05, 0.1, 0.15, 0.2, \dots, 0.85, 0.9, 0.95),$$

and grid increments

$$\Delta x \in \left(\frac{\Delta x_m}{2^0}, \frac{\Delta x_m}{2^1}, \frac{\Delta x_m}{2^2}, \frac{\Delta x_m}{2^3}, \frac{\Delta x_m}{2^4}, \frac{\Delta x_m}{2^5}, \frac{\Delta x_m}{2^6}, \frac{\Delta x_m}{2^7} \right),$$

where $\Delta x_m = 1$ is the maximal increment. The series amounts to 152 simulations for each option. In each simulation, the number of time steps NT and the number of grid

GMDD

7, 8179–8273, 2014

libmpdata++:
MPDATA solver
library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

⏪

⏩

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



cells NX is adjusted so that the total time T and total length of the domain X remain constant. The domain size $X = 44\Delta x_m$ and simulation time $T = 1$ are selected. The advective velocity is set to $u = \Delta x_m/T = 1$.

In each simulation, a Gaussian profile

$$\psi_{\text{ex}}(x)_{t=0} = \frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{(x-x_0)^2}{2\sigma^2}\right) \quad (7)$$

is advected, and the result of the simulation is compared with the exact solution ψ_{ex} . The initial profiles and the exact solutions are calculated by analytically integrating function (7) over the grid-cell extents, to comply with the inherent MPDATA assumption of a data point representing the grid-cell mean of transported field. The dispersion parameter of the initial profile (7) is set to $\sigma = 1.5\Delta x_m$, while the profile is centred in the middle of the domain $x_0 = 0.5X$.

As a measure of accuracy, a truncation-error function is introduced

$$\text{err}(C, \Delta x) \equiv \frac{1}{T} \sqrt{\sum_{i=1}^{NX} [\psi_{\text{ex}}(x_i) - \psi(x_i)]^2 / NX} \Big|_{t=T} \quad (8)$$

The results of the convergence test for the generic first-order-accurate donor-cell scheme, the basic MPDATA and its third-order-accurate variant are shown in Fig. 10a–c. Each figure displays, in polar coordinates, the base-two logarithm of the truncation-error function (8) for the entire series of 152 simulations. The radius and angle, respectively,

$$r = \ln_2\left(\frac{\Delta x}{\Delta x_m}\right) + 8, \quad \phi = C\frac{\pi}{2}, \quad (9)$$

indicate changes in grid increment and Courant number. Thus, closer to the origin are simulation results for finer grids, closer to the abscissa are points for small Courant

numbers, and closer to the ordinate are points with Courant numbers approaching unity. The contour interval of dashed isolines and of the colour map is set to 1, corresponding to error reduction by the factor of 2. Lines of constant grid-cell size and constant Courant number are overlaid with white contours.

The figures contain information on the convergence rate of MPDATA options. When moving along the lines of constant Courant number towards the origin, thus increasing the spatial and temporal resolution, the number of crossed dashed isolines determines the order of the scheme, cf. Sect. 8.1 in Margolin and Smolarkiewicz (1998). Therefore, the results in Fig. 10a–c attest to the first-, second- and third-order asymptotic convergence rates, respectively. Furthermore, the shape of dashed isolines conveys the dependency of the solution accuracy on the Courant number. In particular, they show that at fixed spatial resolution the solution accuracy increases with the Courant number. Moreover, as the order of the convergence increases the isolines become more circular indicating more isotropic solution accuracy in the Courant number.

Figure 10b reproduces the solution in Fig. 1 of Smolarkiewicz and Grabowski (1990) and, thus, verifies the *libmpdata++* implementation. For further verification Fig. 11a and b shows results of the convergence test for: (i) three-pass MPDATA, (runtime solver parameter **n_iters = 3**); and (ii) for two-pass MPDATA with **fct** option. These results reproduce Figs. 2 and 3 from Smolarkiewicz and Grabowski (1990). Noteworthy, an interesting feature of Fig. 11a is the groove of the third-order convergence rate formed around $\phi = 45^\circ$, characteristic of MPDATA with three or more passes (Margolin and Smolarkiewicz, 1998). Next, comparing Fig. 11b with 10b shows that the price to be paid for an oscillation-free result is a reduction in the convergence rate (from 2 to ~ 1.8 , Sect. 4 in Smolarkiewicz and Grabowski, 1990).

Figure 11c and d documents original results for the convergence test applied to the “infinite-gauge” limit of MPDATA. In particular, Fig. 11c shows that **iga** is as accurate as three-pass MPDATA, (cf. Sect. 4 in Smolarkiewicz and Clark, 1986); whereas, Fig. 11d reveals that the third-order-accurate **iga** is more anisotropic in Courant number than the third-order-accurate standard MPDATA in Fig. 10c.

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



The convergence test results for the default setting of *libmpdata++* (**iga** plus **fct**) are not shown, because they resemble results from Fig. 11b with somewhat enhanced accuracy for well-resolved fields (i.e., small grid-cells).

3.6 Example: rotating cone in 2-D

This example introduces *libmpdata++* programming interface for two-dimensional simulations with the velocity field varying in space. Test results are compared with published MPDATA benchmarks. The example is based on the classical solid-body rotation test (Molenkamp, 1968). The current setup follows Smolarkiewicz and Margolin (1998). The initial condition features a cone centred around the point $(x_0, y_0) = (50\Delta x, 75\Delta y)$. The grid interval is $\Delta x = \Delta y = 1$, and the domain size is $100\Delta x \times 100\Delta y$ – thus containing 101×101 data points, cf. Fig. 2. The height of the cone is set to 4, the radius to $15\Delta x$, and the background level to 1. The flow velocity is specified as $(u, v) = \omega(y - y_c, -(x - x_c))$, where angular velocity $\omega = 10^{-1}$ and (x_c, y_c) denotes coordinates of the domain centre. With time interval $\Delta t = 0.1$, one full rotation requires 628 time steps. The total integration time corresponds to six full rotations.

Implementation of the set-up using the *libmpdata++* interface begins with definition of the compile-time parameters structure. The test features a single scalar field in a two-dimensional space, what is reflected in the values of **n_dims** and **n_eqns** set in Listing 16. In one of the test runs, the number of MPDATA passes (**n_iters**) is set to 3, instead of the default value of 2. Corresponding field of run-time parameters structure is shown in Listing 17. During instantiation of the concurrency handler, four boundary-condition settings (two per each dimension) are passed as template arguments. In this example, open boundary conditions (**bcond::open**) are set in both dimensions – see Listing 18.

The choice of the **threads** concurrency handler in Listing 18 results in multi-threaded calculations – using OpenMP if the compiler supports it, or using *Boost.Thread* otherwise. The number of computational subdomains (and hence threads) is controlled by the **OMP_NUM_THREADS** environment variable, regardless if OpenMP or

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

⏪

⏩

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



Boost.Thread implementation is used. The default is to use all CPUs/cores available in the system. Notably, replacing `concurr::serial` from the previous examples with `concurr::threads` is the only modification needed to enable domain decomposition via shared-memory parallelism.

The way the initial condition and the velocity field are set is shown in Listing 19. The Courant number components are specified using calls to the `advectord()` method with the argument defining the component index.

The initial condition is displayed in Fig. 12a, and the results after total integration time are shown in Fig. 12b–d. All plots are centred around cone’s initial location and show only a quarter of the computational domain. The isolines of the advected cone are plotted with 0.25 interval. The results in Fig. 12b and c were obtained with the `fct` and the three-pass `tot + fct` MPDATA, respectively. They match those presented by Smolarkiewicz and Margolin (1998, Fig. 1 therein) and Smolarkiewicz and Szmelter (2005, Fig. 4 therein). Figure 12d shows test result for the default setting of `libmpdata++`.

3.7 Example: revolving sphere in 3-D

This example extends Sect. 3.6 to three spatial dimensions. It exemplifies how to specify a three-dimensional set-up using `libmpdata++`. Furthermore, the option is described for saving the simulation results to *HDF5* files with *XDMF* annotations.

The setup follows Smolarkiewicz (1984): the domain size is $40\Delta x \times 40\Delta y \times 40\Delta z$, with uniform grid spacing $\Delta x = \Delta y = \Delta z = 2.5$. The initial condition is a sphere of radius $7\Delta x$ centred around the point $(x_0, y_0, z_0) = (20\Delta x - 7 \cdot 6^{-1/2}\Delta x, 20\Delta y - 7 \cdot 6^{-1/2}\Delta y, 20\Delta z + 14 \cdot 6^{-1/2}\Delta z)$ with density linearly varying from 4 at the centre to 0 at the edge. The sphere is rotating with constant angular velocity $\Omega = \omega/\sqrt{3}(1, 1, 1)$ of magnitude $\omega = 0.1$. The components of the advecting velocity field are $(u, v, w) = (-\Omega_z(y - y_c) + \Omega_y(z - z_c), \Omega_z(x - x_c) - \Omega_x(z - z_c), -\Omega_y(x - x_c) + \Omega_x(y - y_c))$, where the coordinates of the rotation centre are $(x_c, y_c, z_c) = (20\Delta x, 20\Delta y, 20\Delta z)$. One full revolution takes 314 time-steps, and the test lasts for five revolutions.

GMDD

7, 8179–8273, 2014

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



[Title Page](#)[Abstract](#)[Introduction](#)[Conclusions](#)[References](#)[Tables](#)[Figures](#)[⏪](#)[⏩](#)[◀](#)[▶](#)[Back](#)[Close](#)[Full Screen / Esc](#)[Printer-friendly Version](#)[Interactive Discussion](#)

Specifying the 3-D setup with the *libmpdata++* programming interface calls starts by setting the `n_dims` field to 3, Listing 20. Listing 21 shows the choice of recommended three dimensional output handler `hdf5_xdmf`. This results in output consisting of *HDF5* files with *XDMF* annotation that can be viewed, for example, with the *Paraview* visualisation software. This output is saved in a directory specified by the `outdir` field of the run-time parameters, see Listing 22.

Figure 13a shows the initial condition, Fig. 13b and c shows the results after five revolutions for the four-pass MPDATA without and with `tot`. Only a portion of the computational domain centred at the sphere is shown. The black line crossing the *XY* plane is the axis of rotation. The grey volume is composed of dual-grid cells (Sect. 2.3) encompassing data points with cell-mean values of density greater or equal 0.5.

The solution in Fig. 13b is deformed, but this deformation is significantly reduced when the third-order-accurate variant is set, Fig. 13c. Obtained results can be compared with those presented by Smolarkiewicz (1984, Figs. 13–16).

3.8 Example: 2-D advection on a sphere

This subsection concludes homogeneous transport examples with a 2-D solid-body rotation test on a spherical surface (Williamson and Rasch, 1989). The purpose of this example is to present methods for setting up the simulations in spherical coordinates.¹³

Following Smolarkiewicz and Rasch (1991) only the case when the initial field rotates over the poles is presented. The initial condition is a cone centred around the point $(3\pi/2, 0)$ with height and radius equal to 1 and $7\pi/64$, respectively. The wind field is given by

$$\begin{aligned} u &= -U \sin \phi \cos \lambda, \\ v &= U \sin \lambda, \end{aligned} \tag{10}$$

¹³The same method, used here to specify a Jacobian of coordinate transformation, can be applied to prescribe a variable-in-space fluid density.

where λ and ϕ denote respectively longitude and latitude, and $U = \pi/128$. The computational domain $[0, 2\pi] \times [-\pi/2, \pi/2]$ is resolved with 128×64 grid increments $\Delta\lambda = \Delta\phi$ and is shifted by $0.5\Delta\phi$ so that there are no data points on the poles. The test is run for 5120 time-steps corresponding to one revolution around the globe.

The advection equation in spherical coordinates has the form of the generalised transport equation (1) with the Jacobian of coordinate transformation

$$G = \cos \phi. \tag{11}$$

In order to solve the generalised transport equation with $G \neq 1$ the **nug** option has to be set, see Listing 23.

Boundary conditions in this example incorporate principles of differential geometry (cf. chapter XIV in Maurin, 1980) in the classical spherical latitude-longitude framework (Szmelter and Smolarkiewicz, 2010). They are cyclic (**bcond::cyclic**) in the zonal direction, whereas in the meridional direction they represent two degenerated charts (of the atlas composed of three) defining differentiation of dependent variables in vicinity of the poles (**bcond::polar**), Listing 24. The setting of G is done using the **g_factor()** accessor method as shown in Listing 25; note the shift in latitude by $\Delta\phi/2$.

The initial condition for the test is plotted in Fig. 14a, whereas the results are displayed in Fig. 14b and c. All figures use orthographic projection, with the perspective centred at the initial condition (the true solution), with the contour interval 0.1. Figure 14b shows the result for the default *libmpdata++* options. There is a visible deformation in the direction of motion, consistent with earlier Cartesian rotational tests. The result in Fig. 14c, obtained using three passes of MPDATA with **fct** and **tot**, shows reduced deformation and reproduces Fig. 6 in Smolarkiewicz and Rasch (1991).

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



4.2 Library interface

The logic for handling source terms is implemented in the **mpdata_rhs** solver that inherits from the **mpdata** class, Fig. 1. Consequently, all options discussed in the preceding section apply. The choice of the source-term integration scheme is controlled by the **rhs_scheme** compile-time parameter with the valid values of **euler_a**, **euler_b** or **trapez**.

The user is expected to provide information on the source terms by defining a derived class of **mpdata_rhs** with the **update_rhs()** method overloaded. The **update_rhs()** signature is given in Listing 26, whereas the usage example is given in Sect. 4.3. The method is called by the solver with the following arguments:

- a vector of arrays **rhs** storing the source terms for each equation of the integrated system,
- a floating-point value **dt** with the time-step value,
- an integer number **at** indicating if the source terms are to be computed at time level n (if $at = 0$) or $n + 1$ (if $at = 1$).

Calculation of forcings at the $n + 1$ time level is needed if **rhs_scheme=trapez** option is chosen. The case of **at** equal zero is used in the Euler schemes and in the very first time step when using the **trapez** option (i.e., once per simulation). When the **trapez** option is used, the **dt** passed to the **update_rhs** method equals half of the original time-step.

The **update_rhs** method is expected to first call **parent_t::update_rhs()** to zero out the source and sink terms stored in **rhs**. Later, it is expected to calculate the **rhs** terms in a given time-step by summing all sources and sinks and “augment assign” them to the **rhs** field (e.g., using the $+ =$ operator).

All elements of the **rhs** vector corresponding to subsequent equations in the system are expected to be modified in a single **update_rhs()** call.

4.3 Example: translating oscillator

The purpose of this example is to show how to include rhs terms in *libmpdata++*, by creating a user-defined class out of the library tree.

A system of two one-dimensional advection equations

$$\begin{aligned} \partial_t \psi + \partial_x (u_o \psi) &= \omega \phi \\ \partial_t \phi + \partial_x (u_o \phi) &= -\omega \psi \end{aligned} \quad (16)$$

represents a harmonic oscillator translating with $u_o = \text{const.}$; see Sect. 4.1 in Smolarkiewicz (2006) for a discussion.¹⁴ Applying the trapezoidal rule to integrate the PDE system (16) leads to following system of coupled implicit algebraic equations

$$\begin{aligned} \psi_i^{n+1} &= \psi_i^* + 0.5 \Delta t \omega \phi_i^{n+1} \\ \phi_i^{n+1} &= \phi_i^* - 0.5 \Delta t \omega \psi_i^{n+1}, \end{aligned} \quad (17)$$

where ψ_i^* and ϕ_i^* stand for

$$\psi_i^* = \text{MPDATA}(\psi_i^n + 0.5 \Delta t \omega \phi_i^n, C) \quad (18)$$

$$\phi_i^* = \text{MPDATA}(\phi_i^n - 0.5 \Delta t \omega \psi_i^n, C). \quad (19)$$

Substituting in Eq. (17) ψ_i^{n+1} with ϕ_i^{n+1} and vice versa and then regrouping leads to:

$$\begin{aligned} \psi_i^{n+1} &= \frac{\psi_i^* + 0.5 \Delta t \omega \phi_i^*}{1 + (0.5 \Delta t \omega)^2} \\ \phi_i^{n+1} &= \frac{\phi_i^* - 0.5 \Delta t \omega \psi_i^*}{1 + (0.5 \Delta t \omega)^2}. \end{aligned} \quad (20)$$

¹⁴The implicit manner of prescribing forcings, similar to the one presented herein, is an archetype for integrating Coriolis force in Prusa et al. (2008).

libmpdata++:
MPDATA solver
library in C++

A. Jaruga et al.

[Title Page](#)[Abstract](#)[Introduction](#)[Conclusions](#)[References](#)[Tables](#)[Figures](#)[⏪](#)[⏩](#)[◀](#)[▶](#)[Back](#)[Close](#)[Full Screen / Esc](#)[Printer-friendly Version](#)[Interactive Discussion](#)

Implementation of forcing terms prescribed in Eq. (20) is presented in Listing 27. A new solver **coupled_harmosc** is defined by inheriting from the **mpdata_rhs** class. A member field **omega** is defined to store the frequency of oscillations.

The rhs terms are defined for both variables, **ix::psi** and **ix::phi** within the **update_rhs()** method. The method implements both implicit and explicit formulæ, the two cases are switched by the **at** argument. Defining forcings for both n and $n + 1$ cases allows to use this class with both **euler** and **trapez** options. The current state of the model is obtained via a call to the **state()** method. Note how the formulæ defined in **update_rhs()** in case (1) loosely resemble the mathematical notation presented in Eq. (20). The 0.5 is absent because the Δt passed as argument in **trapez** option is already divided by 2.

Next, the **rt_params_t** structure is augmented (by inheriting from parent's **rt_params_t**) with the **omega**. Last, the **coupled_harmosc** constructor is defined. Within it, the choice of **omega** is handled by copying its value from the **p.omega** to **omega** member field and then checking if the user has altered the default value of 0.

For inhomogeneous transport the **rhs_scheme** within the **ct_params_t** structure needs to be defined. In this example it is set to **trapez**, Listing 28. MPDATA advection scheme options are set to default by inheriting from the **ct_params_t_default** structure. The structure **ix** allows to call advected variables by their labels, **phi** and **psi**, rather than integer numbers. Last, when defining the **rt_params_t** structure a value is assigned to the member field **p.omega**, see Listing 29.

In the present example, the initial condition for ψ is defined as $\psi(x) = 0.5[1 + \cos(2\pi x/100)]$ for $x \in (50, 150)$ and zero elsewhere. The initial condition for ϕ is set to zero.

The result of 1400 s of simulated time are shown in Fig. 15. Note that the solutions for both ψ and ϕ remain in phase and feature no substantial amplitude error. This contrasts with calculations using Euler-forward schemes (not shown).

5 Transport with prognosed velocity

5.1 Implemented algorithms

Whenever the velocity field changes in time, the second-order accuracy of the solution at $n+1$ requires estimate of the advector at $n+1/2$. This is provided by linear extrapolations from n and $n-1$ values (Smolarkiewicz and Margolin, 1998). Furthermore, when the velocity is a dependent variable of the model, Eq. (12) embodies equations of motion. Then the velocity (or momentum) components are treated as advected scalars (i.e. advectees) and are predicted at the centres of the dual-grid cells, Fig. 3. The advector field is then interpolated linearly to the centres of the cell walls.

5.2 Library interface

The algorithms for interpolating in space and extrapolating in time the advector field from the model variables are defined in the `mpdata_rhs_vip` class and all user-created solvers with time-varying velocity must inherit from this class.

The transported fields may represent either velocity or momenta. In the latter case the prognosed velocity components are calculated as ratios of two advectee fields (e.g. momentum components and density). The index of the advectee that forms the common denominator for all velocity components should be assigned to `vip_den`. The `vip_i`, `vip_j` and `vip_k` store the index of the advected fields appearing in the numerators for each velocity component. These velocity components are then used to calculate the advector field. In case when the velocity components are model variables (as in the example of Sect. 6.3), the common denominator is redundant and value -1 should be assigned to `vip_den`.

For systems where numerators and denominators can uniformly approach zeros, the `vip_eps` value is defined to prevent divisions by zero. Then, if the denominator at a given grid-point is less than the `vip_eps`, the resulting advector is set to zero therein. The default value of `vip_eps` depends on the precision chosen for the simula-

GMDD

7, 8179–8273, 2014

libmpdata++:
MPDATA solver
library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

⏪

⏩

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



tion. Namely, it is set to be the smallest number that added to 1 produces a result that is not equal 1.

The **vip_i**, **vip_j**, **vip_k** and **vip_den** are expected to be members of the compile-time parameters structure **ct_params_t** of the **mpdata_rhs_vip** class. The **vip_eps** value is a run-time parameter.

As of the current release, the prognosed-velocity features of *libmpdata++* are implemented for constant $G \equiv 1$ only.

5.3 Example: 1-D shallow-water system

The aim of this example is to show how to define simulations with prognosed velocity field. The necessary compile-time and run-time parameters as well as the user-defined class with source and sink terms are discussed. The obtained results are compared with the analytical solution and a published MPDATA benchmark.

The idealised system of 1-D inviscid shallow-water equations is considered, with both the surface friction and background rotation neglected. The simulated physical scenario is a slab-symmetric parabolic drop spreading under gravity; see Frei (1993) for a general context and Schär and Smolarkiewicz (1996) for bespoke analytical solutions. The corresponding governing equations take the dimensionless form

$$\begin{aligned}\partial_t h + \partial_x(uh) &= 0, \\ \partial_t(uh) + \partial_x(uuh) &= -h\partial_x h,\end{aligned}\tag{21}$$

where h is a normalised depth of the fluid layer and u is a normalised velocity. Following Schär and Smith (1993) the selected velocity scale is $u_o = (gh_o)^{1/2}$ where h_o is the initial height of the drop and g denotes the gravitational acceleration. The characteristic time-scale is $t_o = a/u_o$, where a denotes the initial half-width of the drop. At the initial time a drop is confined to $|x| \leq 1$ and centred about $x = 0$,

$$h(x, t = 0) = \begin{cases} 1 - x^2, & \text{for } |x| \leq 1 \\ 0, & \text{for } |x| > 1. \end{cases}\tag{22}$$

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

◀

▶

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



The time-step is set to 0.01 and the grid spacing is set to 0.05. The crux of the test is a synchronous solution for the depth and momentum near the drop edge that accurately diagnoses the velocity.

The definition of the rhs terms for Sect. 5.3 is presented in Listing 30. Only the method for calculating the forcing terms is shown; for the full out-of-the-library-tree definition of source-terms see Listing 27. As in the Listing 27, the definition in Listing 30 attempts to follow the mathematical notation. Because of the use of the **grad** function, the **nabla** namespace is included.

Listing 31 specifies the compile-time parameters structure. Because fluid flow in this example is divergent the **opts::df1** correction is enabled, cf. Sect. 3.1.3. The **rhs_scheme** is set to **trapez**.¹⁵ Within the **ix** structure, the equation indices are assigned. Furthermore, the recipe for calculating the velocity is defined by assigning the indices to **vip_i** and **vip_den**. Lack of the rhs terms is specified by toggling *n*th bit of the **hints_norhs** field, where *n* is the index of the homogeneous equation. This prevents the unnecessary summation of zeros.

Listing 32 shows the run-time parameters structure. The value of gravitational acceleration **p.g** is set to 1 to follow the dimensionless notation of Eq. (21), and the **vip_eps** is set arbitrarily to 10^{-8} .

The results of the test are plotted in Fig. 16. Figure 16a shows the initial condition (black) and the analytical solution for $t = 3$ (blue). Solid lines mark the fluid depth and the dashed line the velocity. The remaining two panels show numerical results¹⁶ at $t = 3$ for different MPDATA options (red) plotted over the top panel. Figure 16b shows the solution with options **abs** and **fct**, whereas Fig. 16c shows the solution obtained with options **iga** and **fct**.

¹⁵Because the equation for h is homogeneous, the momentum forcing at $n + 1$ time level can be readily evaluated after advecting h .

¹⁶Similar to advector field evaluation discussed in Sec. 5.2 the **vip_eps** value was used as cutoff value to prevent divisions by zero when calculating velocity field.

GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



All presented results are free of apparent artefacts near the drop edge. The **abs+fct** in the central panel compares well with Fig. 7b in Schär and Smolarkiewicz (1996); whereas, the **iga+fct** solution in the bottom panel closely reproduces the analytical result.

5.4 Example: 2-D shallow-water system

The 2-D shallow-water test discussed here is an original axis-symmetric extension of the 1-D slab-symmetric test in Sect. 5.3. The corresponding dimensionless equations take the form

$$\begin{aligned}\partial_t h + \partial_x(uh) + \partial_y(vh) &= 0, \\ \partial_t(uh) + \partial_x(uuh) + \partial_y(vuh) &= -h\partial_x h, \\ \partial_t(vh) + \partial_x(uvh) + \partial_y(vvh) &= -h\partial_y h.\end{aligned}\tag{23}$$

As in 1-D case, h stands for the fluid height and (u, v) are the velocity components in x and y directions, respectively. Again, the initial condition consists of a parabolic drop centred at the origin and confined to $x^2 + y^2 \leq 1$,

$$h(x, y, t = 0) = \begin{cases} 1 - x^2 - y^2, & \text{for } \sqrt{x^2 + y^2} \leq 1 \\ 0, & \text{for } \sqrt{x^2 + y^2} > 1. \end{cases}\tag{24}$$

Following the method presented by Frei (1993) and Schär and Smolarkiewicz (1996) the analytical solution of the system (23) can be obtained as

$$\begin{aligned}h(x, y, t) &= \frac{1}{\lambda^2} - \frac{x^2 + y^2}{\lambda^4}, \\ u(x, t) &= x \frac{\dot{\lambda}}{\lambda}, \\ v(y, t) &= y \frac{\dot{\lambda}}{\lambda}.\end{aligned}\tag{25}$$

Here $\lambda(t)$ is half-width of the drop, evolving according to

$$\lambda(t) = \sqrt{2t^2 + 1} \tag{26}$$

and $\dot{\lambda} \equiv d\lambda/dt$ is the velocity of the leading edge.

Figure 17 shows a perspective display of drop height at $t = 3$, whereas Fig. 18 shows the profiles of velocity and height of the drop. Similarly to Fig. 16, the top panel shows the initial condition (black) and analytical solution for $t = 3$ (blue). Central and bottom panels show corresponding numerical results at $t = 3$ (red). Solid lines represent the fluid height and the dashed lines the velocity. The central panel shows the solution with options **abs** and **fct**, whereas the bottom panel shows the solution with options **iga** and **fct**. As in the 1-D case, the velocity field near the drop edge is regular and the **iga+fct** result closely follows the analytical solution.

6 Systems with elliptic pressure equation

6.1 Implemented algorithms

The *libmpdata++* library includes an implicit representation of pressure gradient terms for incompressible fluid equations. This necessitates the solution of an elliptic Poisson problem for pressure. The elliptic problem is solved after applying all explicitly known forcings to ensure a non-divergent velocity field at the end of each time step. As of the current release, the library is equipped with the minimal- and conjugate-residual variational iterative solvers. For the derivation of used schemes and further discussion of the elliptic problem see Smolarkiewicz and Margolin (1994), Smolarkiewicz and Szmelter (2011) and references therein.

6.2 Library interface

The methods for solving the elliptic problem are implemented in the **mpdata_rhs_vip_prs** class, Fig. 1. This class inherits from the **mpdata_rhs_vip** class.

Therefore the way to specify other source terms as well as time-varying velocity field remains unchanged.

The choice of elliptic solver is controlled by setting the compile-time parameter **prs_scheme** to **mr** and **cr** for the minimal-residual and conjugate-residual solver, respectively. The iterations within the elliptic solver stop when the divergence of the velocity field is lower than a threshold tolerance set by a run-time parameter **prs_tol**, cf (Smolarkiewicz et al., 1997).

6.3 Example: Boussinesq convection

The goal of this example is to show the user interface for simulations featuring elliptic pressure equation. The governing PDE system consists of momentum, potential temperature, and mass-continuity equations for an ideal, 2-D, incompressible Boussinesq fluid

$$\partial_t \mathbf{v} + \nabla \cdot (\mathbf{v} \otimes \mathbf{v}) = -\nabla \pi - \mathbf{g} \frac{\theta'}{\theta_0}, \quad (27)$$

$$\partial_t \theta + \nabla \cdot (\mathbf{v} \theta) = 0, \quad (28)$$

$$\nabla \cdot \mathbf{v} = 0. \quad (29)$$

Here, $\mathbf{v} = (u, w)$ denotes the velocity field, π is the pressure perturbation about the hydrostatic reference state normalised by the reference density ρ_0 , constant in the Boussinesq model. Furthermore, θ' represents the potential temperature perturbation about the reference state $\theta_0 = \text{const}$, and \otimes denotes the tensor product.

Combining the velocity prediction from the momentum equation, according to Eq. (15), with the mass continuity equation (29) leads to the elliptic Poisson problem

$$-\frac{1}{\rho_0} \nabla \cdot (\rho_0 (\hat{\mathbf{v}} - 0.5 \Delta t \nabla \pi)) = 0, \quad (30)$$

GMDD

7, 8179–8273, 2014

libmpdata++:
MPDATA solver
library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

⏪

⏩

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



[Title Page](#)[Abstract](#)[Introduction](#)[Conclusions](#)[References](#)[Tables](#)[Figures](#)[⏪](#)[⏩](#)[◀](#)[▶](#)[Back](#)[Close](#)[Full Screen / Esc](#)[Printer-friendly Version](#)[Interactive Discussion](#)

where $\hat{\mathbf{v}}$ is the velocity field after the advection summed with all the explicitly known source terms at time level $n + 1$, namely buoyancy in this example.¹⁷ In Eq. (30) the pressure perturbation field π is unknown, and it needs to be adjusted such that the final velocity field $\hat{\mathbf{v}} - 0.5\Delta t \nabla \pi$ satisfies the mass continuity equation (29). Denoting

$$\mathcal{L}(\phi) - \mathcal{R} = 0. \quad (31)$$

The setup of the test follows Smolarkiewicz and Pudykiewicz (1992). It consists of a circular potential temperature anomaly of radius 250 m, embedded in a neutrally stratified quiescent environment, with $\theta_0 = 300$ K, in the domain resolved with 200×200 grid-cells of the size $dx = dy = 10$ m. The initial anomaly $\theta' = 0.5$ K is centred in the horizontal, 260 m above the lower boundary. The time-step is set to $\Delta t = 0.75$ s and the simulation takes 800 time-steps.

Listing 33 shows the compile-time parameters structure. The time integration scheme for the buoyancy forcing is set to **trapez**, as the user has a choice of the algorithm. However, as of the current release, the elliptic problem formulation requires forcings to be independent of velocity if handled using the **trapez** scheme. The implicit pressure gradient terms are always integrated with the trapezoidal rule (15), regardless of the **rhs_scheme** setting. In Listing 33 the elliptic solver option is set to the conjugate-residual scheme **cr**. The **vip_den** is set to -1 , because here the velocity components are the model kinematic variables, cf. the discussion in second paragraph of Sect. 5.2.

The convergence threshold of the elliptic solver, $\nabla \cdot (\mathbf{v}) \leq \varepsilon$, is set to 10^{-7} via the run-time parameter **prs_tol**, Listing 34.

Listing 35 shows the buoyancy forcing definition.

The evolved θ fields after 200, 600 and 800 time steps are shown in Figs. 19a–c. These results correspond to plots from Fig. 3 in Smolarkiewicz and Pudykiewicz

¹⁷Because the potential temperature equation (28) is homogeneous, the buoyancy at $n + 1$ time level can be readily evaluated after advecting θ .

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

⏪

⏩

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



(1992) and illustrate that *libmpdata++* captures the interfacial instabilities and sharp gradients, including small turbulent structures in Fig. 19c. Yet, the solutions contain small (imperceptible in the plots) under- and over-shoots, developing at the rate of $\Delta\theta/\Delta t \sim \Delta t \theta_0 \nabla \cdot (\mathbf{v})$. These oscillations depend on the magnitude of the residual errors, $\nabla \cdot \mathbf{v} \neq 0$, controlled by the convergence threshold **pr_s_tol**. For substantiation, Table 1 displays the magnitude of such spurious extrema $\delta\theta_{\max}$ – defined as the larger from the maximal magnitudes of normalised under- and over-shoots with respects to their initial values – against **pr_s_tol** at the time of Fig. 19c. Note that $\delta\theta_{\max}$ is bounded by **pr_s_tol**($\times 800\Delta t$).

7 Remarks

In this paper the first release of *libmpdata++* was introduced. Versatility of the user interface as well as the correctness of the implementation were illustrated with a series of examples with increasing degree of physical, mathematical and programming complexity. Starting from elementary advection in Cartesian domain, through passive advection on the sphere, through slab- and axis-symmetric water drop spreading under gravity, to buoyant convection in an incompressible Boussinesq fluid, the accompanying discussions included code snippets, description of the user interface and comparison with previously published benchmarks.

Our priority in the development of *libmpdata++* is the researcher productivity. In case of scientific software such as *libmpdata++*, the researchers are both users and developers of the library. The adherence to the principle of separation of concerns and employment of programming techniques that promote code conciseness – e.g. the current release consists of less than 10k lines of code – contribute to the developers productivity. The user productivity is amplified by ensuring that the release of the library is accompanied with example-rich documentation. Both the users and developers benefit from the free/libre open-source software release of the library.

Work is under way on several new features for the subsequent release of *libmpdata++*, including distributed-memory parallelisation.

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doi:10.5194/gmdd-7-8179-2014-supplement.**

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Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

⏪

⏩

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



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**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



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[Title Page](#)[Abstract](#)[Introduction](#)[Conclusions](#)[References](#)[Tables](#)[Figures](#)[⏪](#)[⏩](#)[◀](#)[▶](#)[Back](#)[Close](#)[Full Screen / Esc](#)[Printer-friendly Version](#)[Interactive Discussion](#)

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GMDD

7, 8179–8273, 2014

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion

**Table 1.** Maximal spurious extrema of θ field after 800 time steps for various values of the convergence threshold **prs_tol**.

prs_tol	10^{-5}	10^{-7}	10^{-9}
$\delta\theta_{\max}$	3×10^{-4}	8×10^{-6}	1×10^{-7}

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

◀

▶

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion

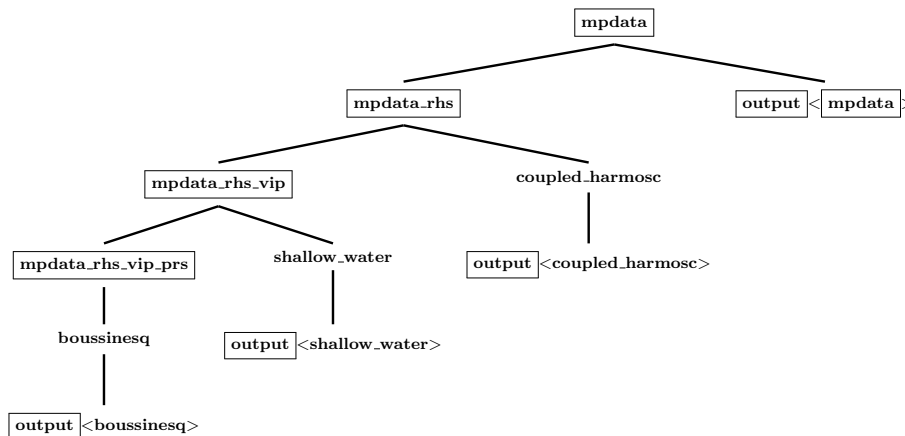


Figure 1. Inheritance diagram of classes mentioned in the paper. Classes defined within *libmpdata++* have their names surrounded with black frames. The user-defined classes **coupled_harmosc**, **shallow_water** and **boussinesq** are designed to solve a particular physical problem and are defined out of the library tree. The solid black lines show the inheritance relations. The **output** label depicts any of the output handlers available in *libmpdata++*.

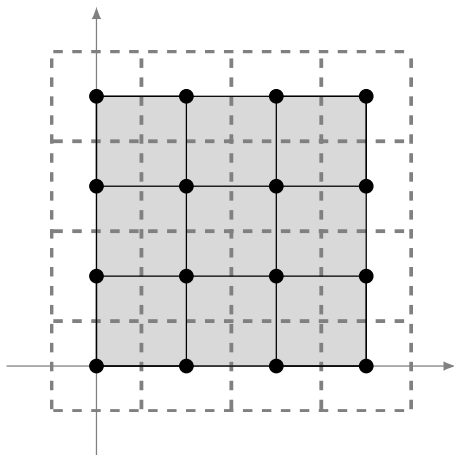


Figure 2. Schematic of a 2-D computational domain. Bullets mark the data points for the dependent variable ψ in Eq. (1), solid lines depict edges of primary grid and dashed lines mark edges of dual grid in Fig. 3.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

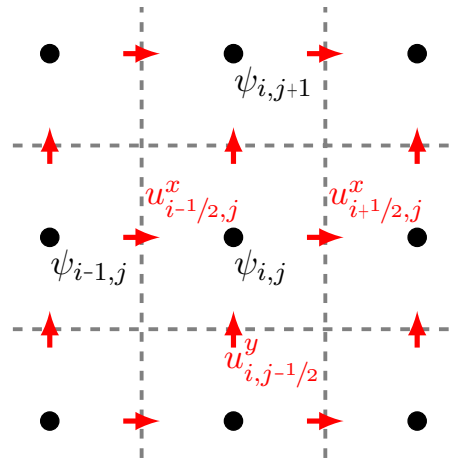


Figure 3. A schematic of a 2-D Arakawa-C grid. Bullets denote the cell centres and dashed lines denote the cell walls corresponding to the dual grid in Fig. 2.

Title Page

Abstract Introduction

Conclusions References

Tables Figures

⏪ ⏩

◀ ▶

Back Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



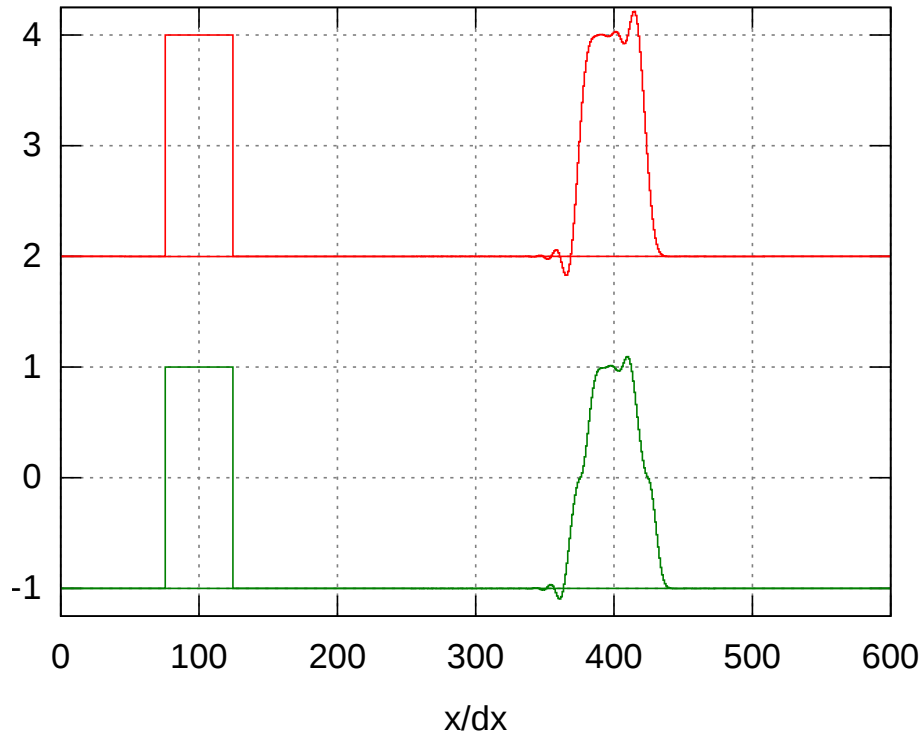


Figure 5. Result of the simulation with the advection scheme option for variable-sign signal set to absolute value, cf. Listing 11.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



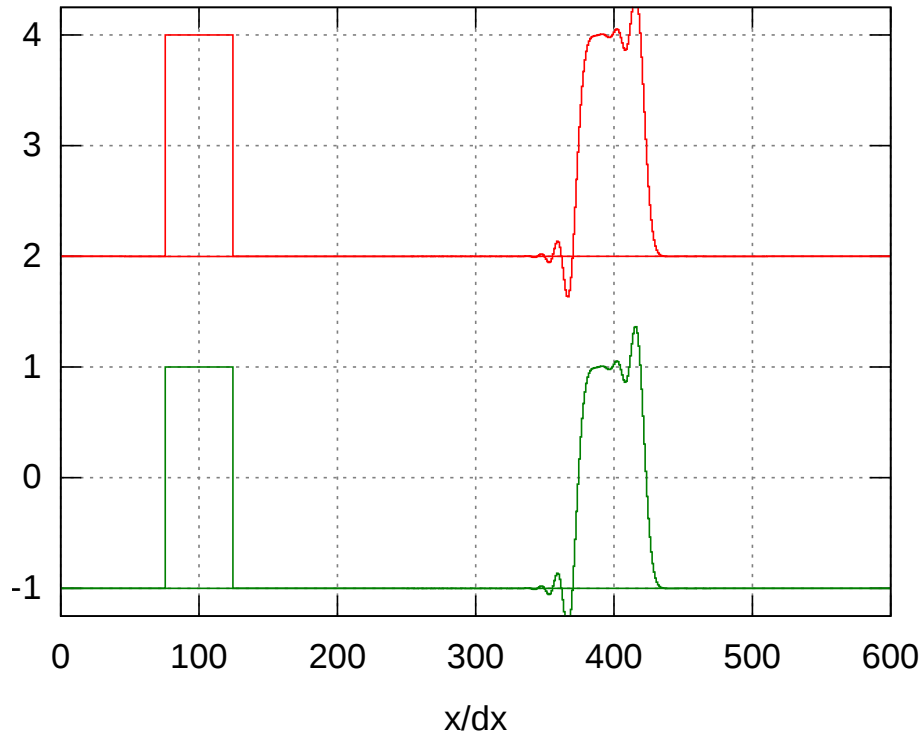


Figure 6. As in Fig. 5 but with variable-sign option set to “infinite-gauge”, cf. Listing 12.

GMDD

7, 8179–8273, 2014

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



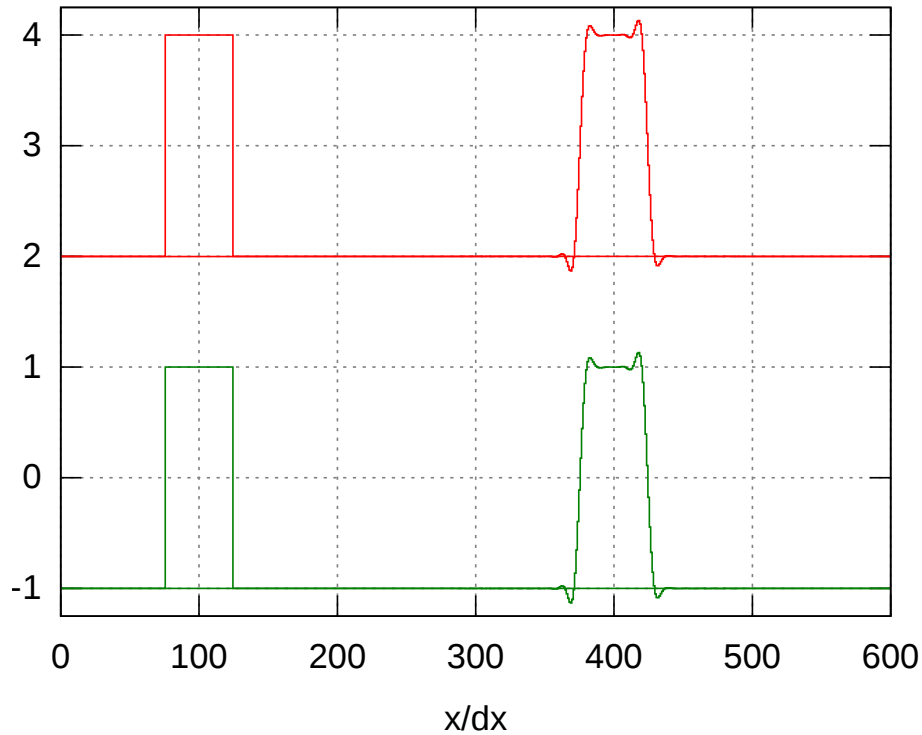


Figure 7. As in Fig. 5 but with variable-sign option set to “infinite-gauge” and third-order-accurate variant, cf. Listing 13.

GMDD

7, 8179–8273, 2014

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

Title Page	
Abstract	Introduction
Conclusions	References
Tables	Figures
◀	▶
◀	▶
Back	Close
Full Screen / Esc	
Printer-friendly Version	
Interactive Discussion	



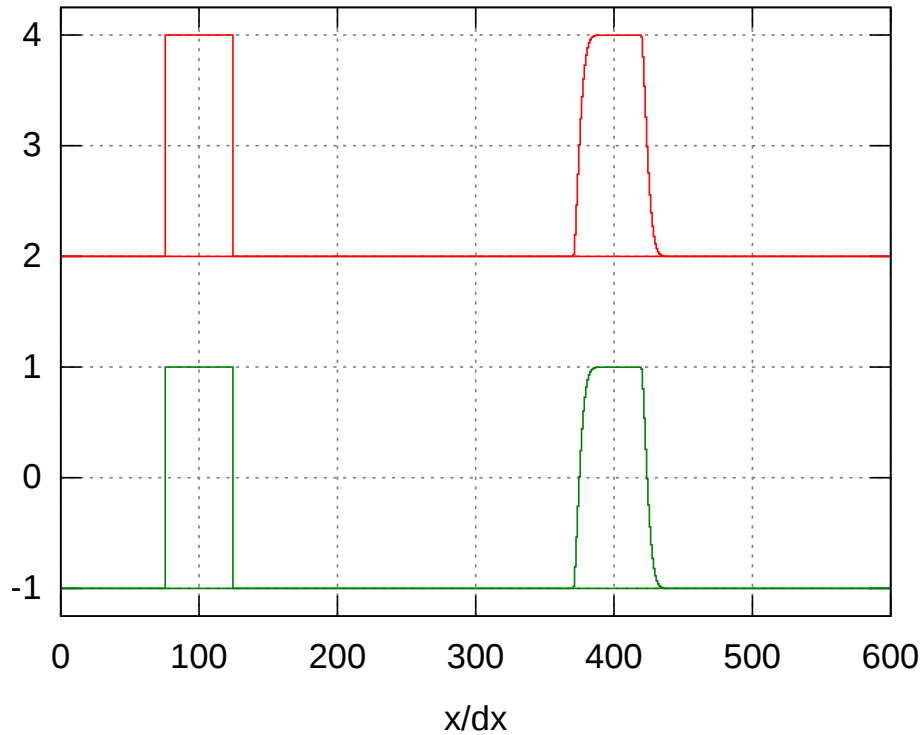


Figure 8. As in Fig. 5 but with options set to infinite-gauge treatment of variable-sign signal and flux corrections, cf. Listing 14.

GMDD

7, 8179–8273, 2014

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

Title Page	
Abstract	Introduction
Conclusions	References
Tables	Figures
◀	▶
◀	▶
Back	Close
Full Screen / Esc	
Printer-friendly Version	
Interactive Discussion	



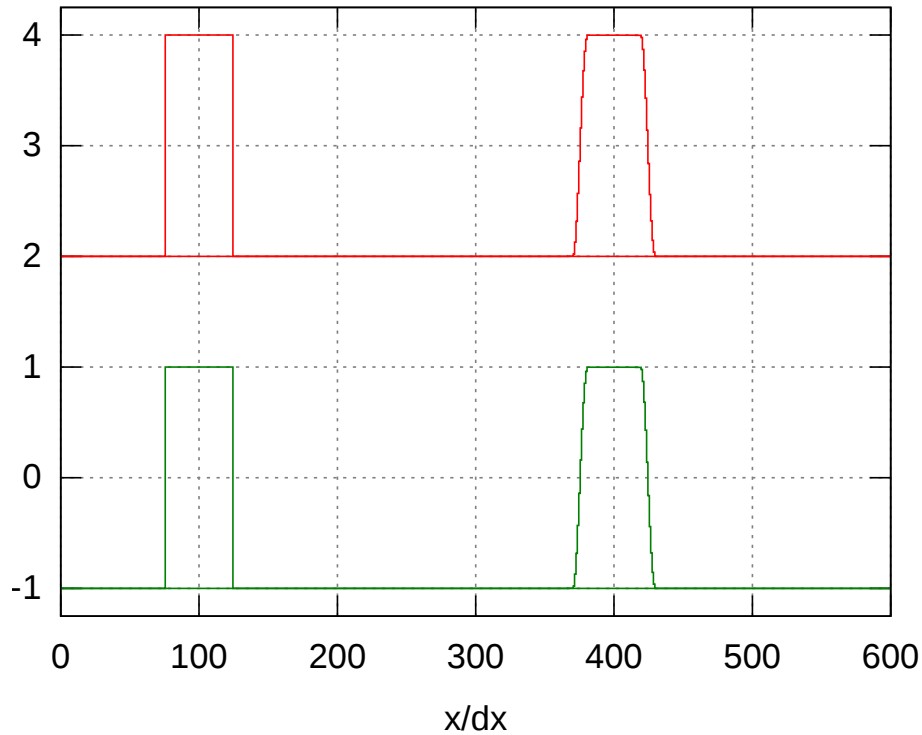


Figure 9. As in Fig. 5 but with options set to infinite-gauge treatment of variable-sign signal, non-oscillatory option and third-order accuracy variant, cf. Listing 15.

GMDD

7, 8179–8273, 2014

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



GMDD

7, 8179–8273, 2014

libmpdata++:
MPDATA solver
library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion

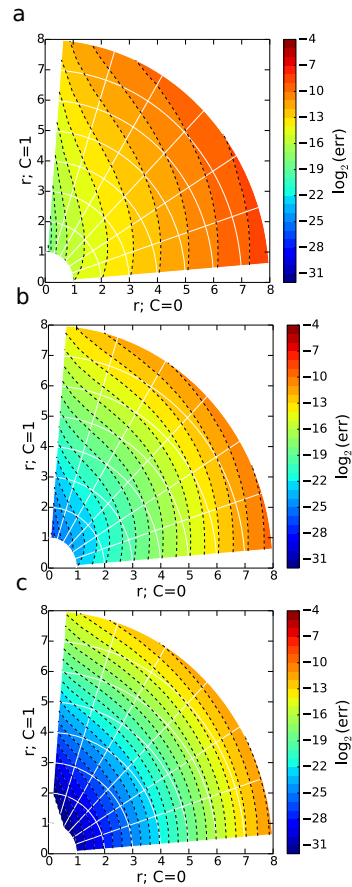


Figure 10. The result of the convergence test. **(a)** for the donor-cell scheme, **(b)** for the basic MPDATA and **(c)** for the third-order-accurate variant.

GMDD

7, 8179–8273, 2014

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

◀

▶

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion

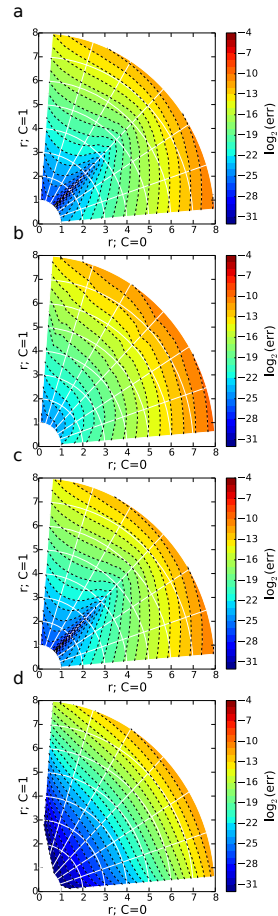


Figure 11. As in Fig. 10. **(a)** for three passes of MPDATA, **(b)** for two passes with non-oscillatory option, **(c)** for infinite-gauge option, and **(d)** for infinite-gauge with third-order-accurate variant.

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion

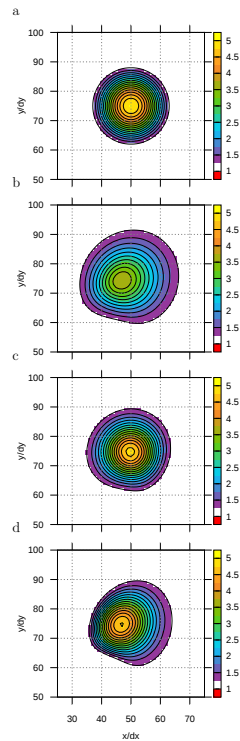


Figure 12. The results of the example presented in Sect. 3.6; only a quarter of the domain is shown: **(a)** shows initial condition of Sect. 3.6, **(b)** results for basic MPDATA with **fct**, **(c)** for MPDATA with three passes with **fct** and **tot** and **(d)** for the default setting of *libmpdata++* (**iga** and **fct**).

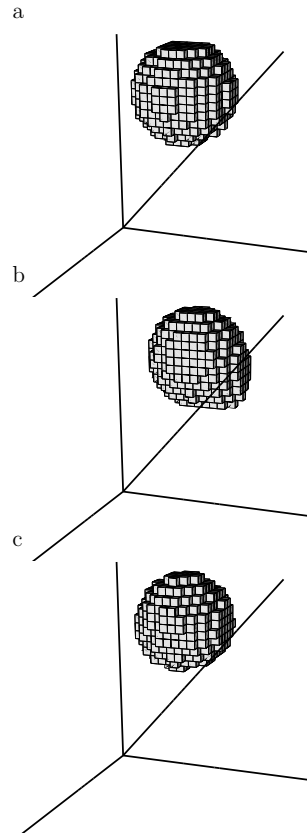


Figure 13. The results of the example presented in Sect. 3.7; only a part of the domain is shown. **(a)** shows initial condition, **(b)** results for the four-pass MPDATA, **(c)** results for third-order-accurate variant with four passes.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



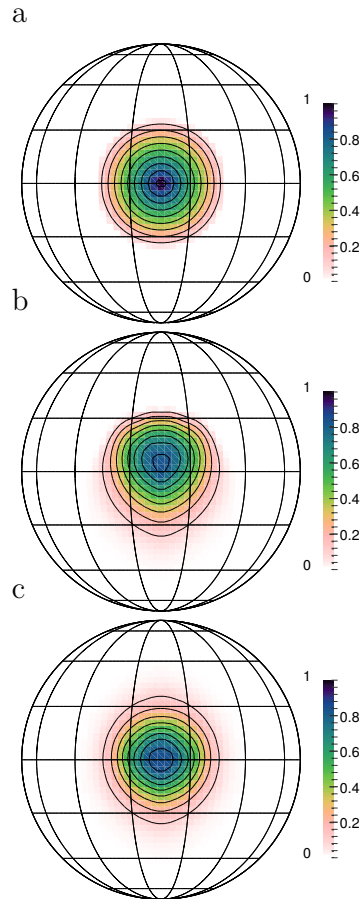


Figure 14. The results of the example presented in Sect. 3.8: **(a)** shows the initial condition, **(b)** results for the default *libmpdata++* options and **(c)** results for the three-pass MPDATA with **fct** and **tot**.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



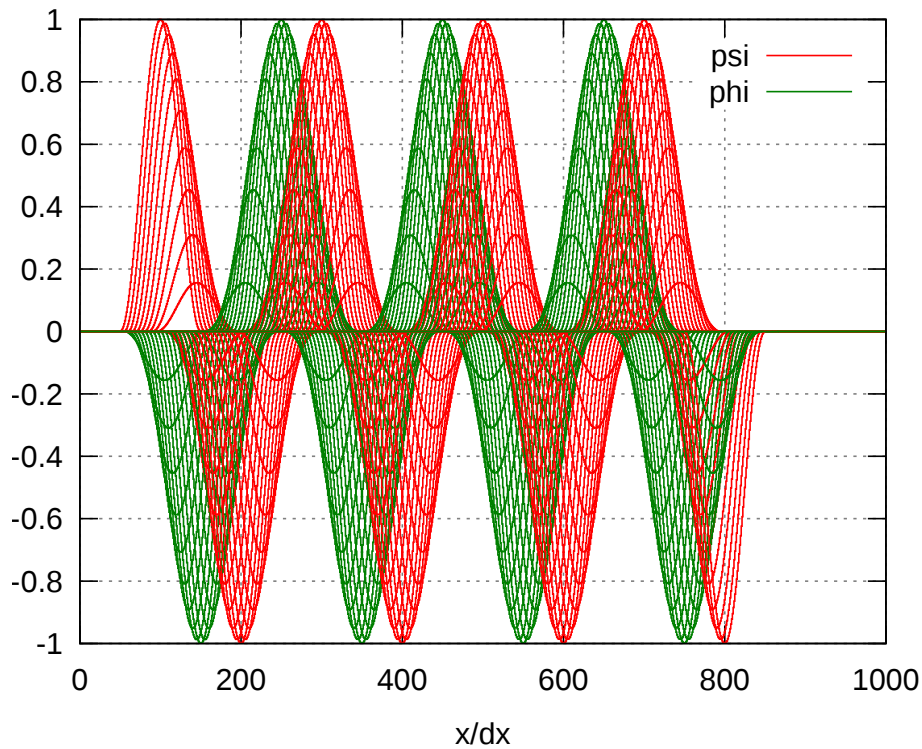


Figure 15. Simulation results of the example presented in Sect. 4.3.

Title Page

Abstract	Introduction
Conclusions	References
Tables	Figures
◀	▶
◀	▶
Back	Close
Full Screen / Esc	
Printer-friendly Version	
Interactive Discussion	



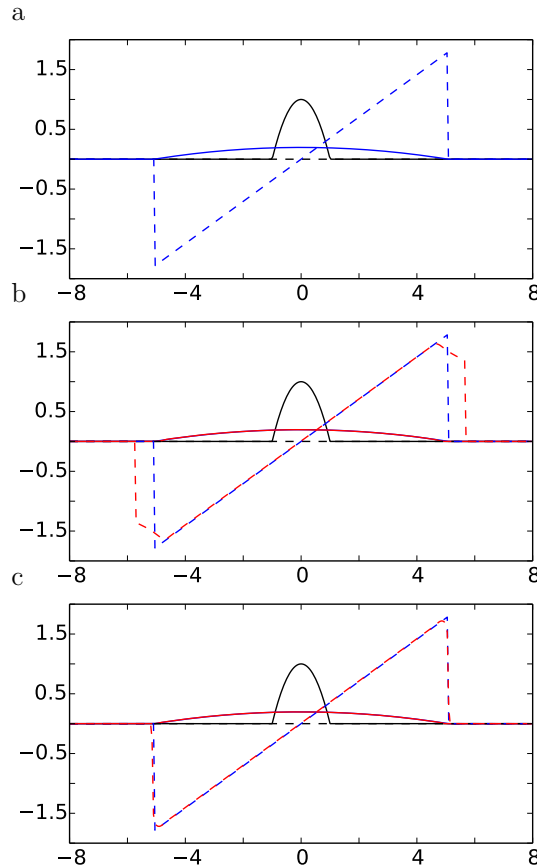


Figure 16. Simulation results of the example presented in Sect. 5.3. Solid lines represent fluid height and dashed lines represent fluid velocity. Initial condition is plotted in black, analytical solution in blue and test results in red. **(a)** shows the initial condition and analytical solution at $t = 3$. **(b)** and **(c)** show numerical results plotted over 16 a obtained with options **abs + fct** and **iga + fct**, respectively.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



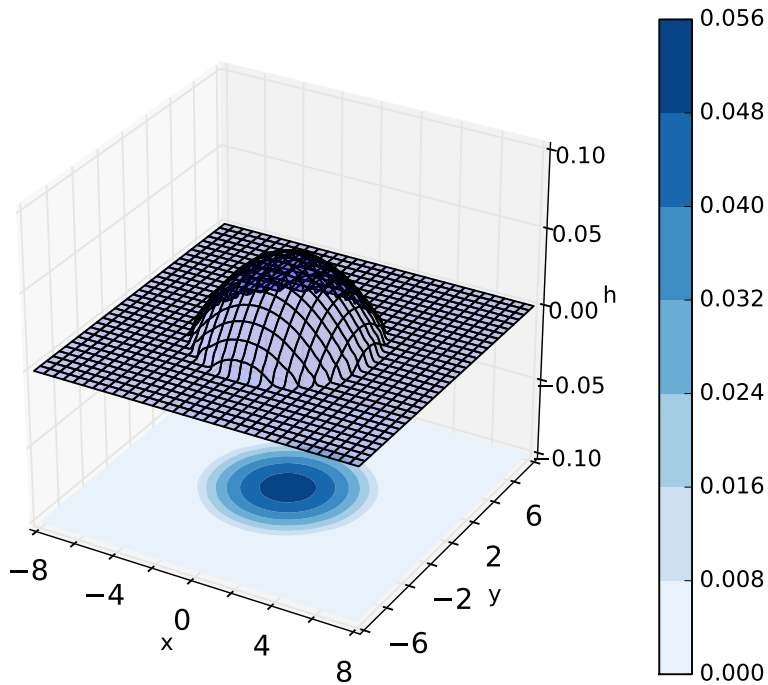


Figure 17. Drop height at $t = 3$ of the example presented in Sect. 5.4.

GMDD

7, 8179–8273, 2014

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



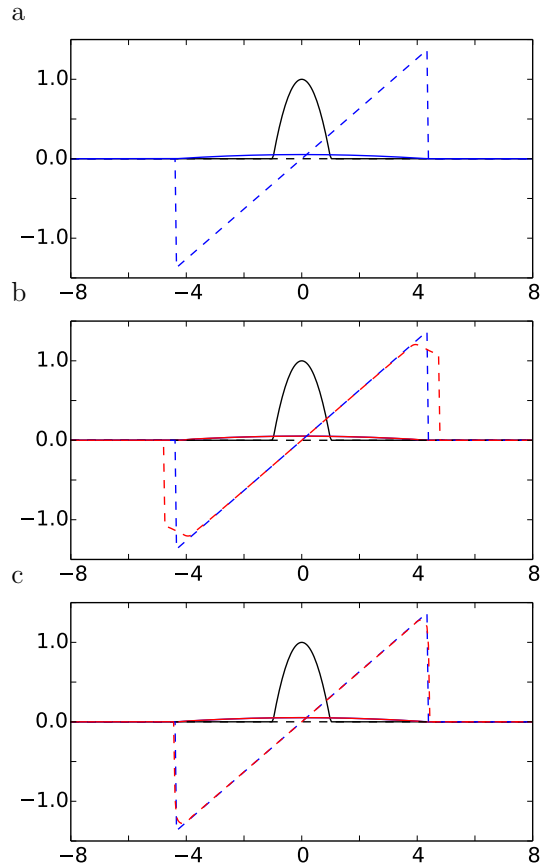


Figure 18. The same as in Fig. 16 but for the two-dimensional case.

GMDD

7, 8179–8273, 2014

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



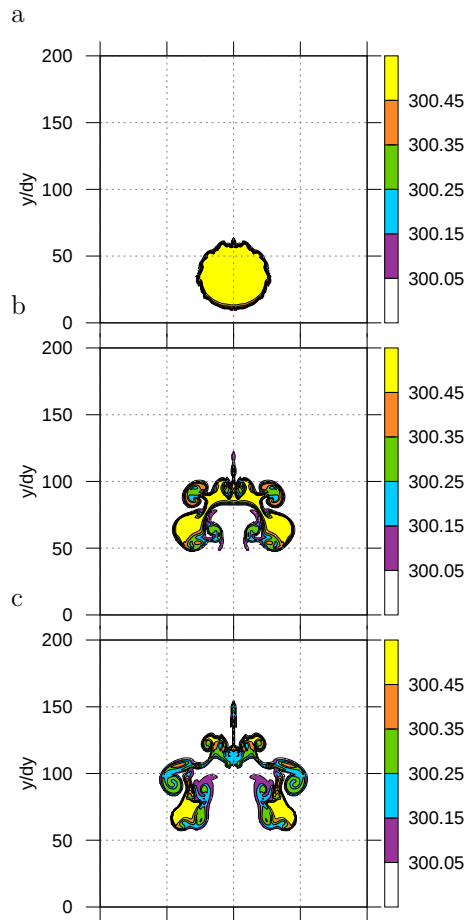


Figure 19. The results of the example presented in Sect. 6.3, **(a)** from the 200th, **(b)** from the 600th and **(c)** from the 800th time step.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



```
using slv_t = solvers::mpdata<ct_params_t>;
```

Listing 2. Example alias declaration combining solver- and compile-time parameters choice.

GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



```
using slv_out_t = output::gnuplot<slv_t>;
```

Listing 3. Example alias declaration of an output mechanism.

GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion

```
using run_t = concurr::openmp<
    slv_out_t,
    bcond::cyclic, bcond::cyclic,
    bcond::open,  bcond::open
>;
```

Listing 4. Example alias declaration of a concurrency handler.



GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

◀

▶

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion

```
typename slv_out_t::rt_params_t p;  
p.grid_size = { nx };  
run_t run(p);
```

Listing 5. Example run-time parameter structure declaration followed by a concurrency handler instantiation.



GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

◀

▶

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



```
blitz::Array<real_t, n_dims> advectee(int eqn = 0)
```

```
blitz::Array<real_t, n_dims> advector(int dim = 0)
```

```
blitz::Array<real_t, n_dims> g_factor()
```

```
void advance(int)
```

```
bool *panic_ptr()
```

Listing 6. Signatures of all the methods within *libmpdata++* application programming interface.

GMDD

7, 8179–8273, 2014

libmpdata++:
MPDATA solver
library in C++

A. Jaruga et al.

```

#include <libmpdata++/solvers/mpdata.hpp>
#include <libmpdata++/concurr/serial.hpp>
#include <libmpdata++/output/gnuplot.hpp>

using namespace libmpdataxx;

int main()
{
    // compile-time parameters
    struct ct_params_t : ct_params_default_t
    {
        using real_t = double;
        enum { n_dims = 1 };
        enum { n_eqns = 1 };
    };

    // solver choice
    using slv_t = solvers::mpdata<ct_params_t>;

    // output choice
    using slv_out_t = output::gnuplot<slv_t>;

    // concurrency choice
    using run_t = concurr::serial<
        slv_out_t, bcond::open, bcond::open
    >; //left bcond //right bcond

    // run-time parameters
    typename slv_out_t::rt_params_t p;

    int nx = 101, nt = 100;
    ct_params_t::real_t dx = 0.1;

    p.grid_size = { nx };
    p.outfreq = 20;

    // instantiation
    run_t run(p);

    // initial condition
    blitz::firstIndex i;
    // Witch of Agnesi with a=.5
    run.advectee() = -.5 + 1 / (
        pow(dx*(1 - (nx-1)/2.), 2) + 1
    );
    // Courant number
    run.advector() = .5;

    // integration
    run.advance(nt);
}

```

Listing 7. A usage example of *libmpdata++*. The listing contains the code needed to generate Fig. 4.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

⏪

⏩

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



```
enum { n_dims = 1 };  
enum { n_eqns = 2 };
```

Listing 8. Compile-time parameters for the example presented in Sect. 3.4.

libmpdata++:
MPDATA solver
library in C++

A. Jaruga et al.

```

// initial condition
blitz::firstIndex i;
run.advectee(0) = where(
  i <= 75 || i >= 125, // if
  2,                  // then
  4                    // else
);
run.advectee(1) = where(
  i <= 75 || i >= 125, // if
  -1,                  // then
  1                    // else
);
run.advector() = -.75; // Courant

```

Listing 10. Initial condition and velocity field for the example presented in Sect. 3.4.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

[Title Page](#)[Abstract](#)[Introduction](#)[Conclusions](#)[References](#)[Tables](#)[Figures](#)[◀](#)[▶](#)[◀](#)[▶](#)[Back](#)[Close](#)[Full Screen / Esc](#)[Printer-friendly Version](#)[Interactive Discussion](#)

```
enum { opts = opts::abs };
```

Listing 11. Advection scheme options for Fig. 5, variable-sign option is set to absolute value.

GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

[Title Page](#)[Abstract](#)[Introduction](#)[Conclusions](#)[References](#)[Tables](#)[Figures](#)[Back](#)[Close](#)[Full Screen / Esc](#)[Printer-friendly Version](#)[Interactive Discussion](#)

```
enum { opts = opts::iga };
```

Listing 12. Advection scheme options for Fig. 6, variable-sign option is set to “infinite-gauge”.

GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



```
enum { opts = opts::iga | opts::tot };
```

Listing 13. Advection scheme options for Fig. 7, variable-sign option is set to “infinite-gauge” and third-order accuracy variant is chosen.

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

[Title Page](#)[Abstract](#)[Introduction](#)[Conclusions](#)[References](#)[Tables](#)[Figures](#)[◀](#)[▶](#)[◀](#)[▶](#)[Back](#)[Close](#)[Full Screen / Esc](#)[Printer-friendly Version](#)[Interactive Discussion](#)

```
enum { opts = opts::iga | opts::fct };
```

Listing 14. Advection scheme options for Fig. 8, variable-sign option is set to “infinite-gauge” and non-oscillatory option is enabled. This is the default setting in *libmpdata++*.

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

[Title Page](#)[Abstract](#)[Introduction](#)[Conclusions](#)[References](#)[Tables](#)[Figures](#)[Back](#)[Close](#)[Full Screen / Esc](#)[Printer-friendly Version](#)[Interactive Discussion](#)

```
enum { opts = opts::iga | opts::tot | opts::fct };
```

Listing 15. Advection scheme options for Fig. 9, variable-sign option is set to “infinite-gauge”, non-oscillatory option is enabled and third-order accuracy variant is chosen.


```
p.n_iters = 3;
```

Listing 17. Run-time parameter responsible for setting the number of MPDATA passes in Fig. 12c.

GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

⏪

⏩

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion

```
// instantiation
concurr::threads<
  slv_out_t,
  bcond::open, bcond::open,
  bcond::open, bcond::open
> run(p);
```

Listing 18. Concurrency handler instantiation for the rotating-cone test.



```

// temporary array of the same ...
decltype(run.advectee())      // type
  tmp(run.advectee().extent()); // and size
// ... as the one returned by advectee()

// helper vars for Blitz++ tensor notation
blitz::firstIndex i;
blitz::secondIndex j;

// cone shape ...
tmp = blitz::pow(i * dx - x0, 2) +
      blitz::pow(j * dy - y0, 2);

// ... cut off at zero
run.advectee() = h0 + where(
  tmp - pow(r, 2) <= 0,          //if
  h * blitz::sqr(1 - tmp / pow(r, 2)), //then
  0.                             //else
);

// constant-angular-velocity rotational field
run.advector(x) = omg * (j * dy - yc) * dt/dx;
run.advector(y) = -omg * (i * dx - xc) * dt/dy;

```

Listing 19. Initial condition for the rotating-cone test.

[Title Page](#)
[Abstract](#)
[Introduction](#)
[Conclusions](#)
[References](#)
[Tables](#)
[Figures](#)
[Back](#)
[Close](#)
[Full Screen / Esc](#)
[Printer-friendly Version](#)
[Interactive Discussion](#)


```
enum { n_dims = 3 };
```

Listing 20. Compile time parameter setting for the revolving-sphere test.

GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



```
p.outdir = "rotating_sphere_3d";
```

Listing 22. Run-time parameters field specifying output directory for the revolving-sphere test.

GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

◀

▶

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



```
run.g_factor() = dlmb * dphi *  
  blitz::cos(dphi * (j + 0.5) - pi / 2);
```

Listing 25. The Jacobian setting for the example presented in Sect. 3.8.

GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



```
virtual void update_rhs(  
    arrvec_t<typename parent_t::arr_t> &rhs,  
    const typename parent_t::real_t &dt,  
    const int &at  
)
```

Listing 26. Signature of the method used for defining source-terms.

GMDD

7, 8179–8273, 2014

libmpdata++:
MPDATA solver
library in C++

A. Jaruga et al.

```

#include <libmpdata++/solvers/mpdata_rhs.hpp>

template <class ct_params_t>
struct coupled_harmonic : public
  libmpdataxx::solvers::mpdata_rhs<ct_params_t>
{ // aliases
  using parent_t =
    libmpdataxx::solvers::mpdata_rhs<ct_params_t>;
  using ix = typename ct_params_t::ix;
  // member fields
  typename ct_params_t::real_t omega;

  // method called by mpdata_rhs
  void update_rhs(
    libmpdataxx::arrvec_t<
      typename parent_t::arr_t
    > &rhs,
    const typename parent_t::real_t &dt,
    const int &at
  ) {
    parent_t::update_rhs(rhs, dt, at);

    // just to shorten code
    const auto &psi = this->state(ix::psi);
    const auto &phi = this->state(ix::phi);
    const auto &i = this->i;

    switch (at)
    { // explicit solution for R^n
      // (note: with trapz used only at t=0)
      case (0):
        rhs.at(ix::psi)(i) += omega * phi(i);
        rhs.at(ix::phi)(i) -= omega * psi(i);
        break;

      // implicit solution for R^{n+1}
      case (1):
        rhs.at(ix::psi)(i) += (
          (psi(i) + dt * omega * phi(i))
          / (1 + pow(dt * omega, 2))
          - psi(i)
        ) / dt;
        rhs.at(ix::phi)(i) += (
          (phi(i) - dt * omega * psi(i))
          / (1 + pow(dt * omega, 2))
          - phi(i)
        ) / dt;
        break;
    }
  }
  // run-time parameters
  struct rt_params_t : parent_t::rt_params_t {
    typename ct_params_t::real_t omega = 0;
  };
  // ctor
  coupled_harmonic(
    typename parent_t::ctor_args_t args,
    const rt_params_t &p
  ) : parent_t(args, p), omega(p.omega)
  { assert(omega != 0); }
};

```

Listing 27. Definition of the solver used in the example presented in Sect. 4.3.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

◀

▶

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



```
struct ct_params_t : ct_params_default_t
{
    using real_t = double;
    enum { n_dims = 1 };
    enum { n_eqns = 2 };
    enum { rhs_scheme =
        solvers::rhs_scheme_t::trapez };
    struct ix { enum {psi, phi}; };
};
```

Listing 28. Compile-time parameter structure for the example presented in Sect. 4.3.

GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

◀

▶

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



```
// run-time parameters
using boost::math::constants::pi;
p.dt = 1;
p.omega = 2 * pi<real_t>() / p.dt / 400;
```

Listing 29. Run-time parameter structure for the example presented in Sect. 4.3.

GMDD

7, 8179–8273, 2014

libmpdata++:
MPDATA solver
library in C++

A. Jaruga et al.

```

void update_rhs(
  libmpdataxx::arrvec_t<
    typename parent_t::arr_t
  > &rhs,
  const typename parent_t::real_t &dt,
  const int &at
) {
  using namespace libmpdataxx::formulae::nabla;

  parent_t::update_rhs(rhs, dt, at);

  rhs.at(ix::qx)(this->i) -=
    this->g
    * this->state(ix::h)(this->i)
    * grad(this->state(ix::h), this->i, this->di);
}

```

Listing 30. Method for calculating source and sink terms in the example presented in Sect. 5.3.

[Title Page](#)
[Abstract](#)
[Introduction](#)
[Conclusions](#)
[References](#)
[Tables](#)
[Figures](#)
[⏪](#)
[⏩](#)
[◀](#)
[▶](#)
[Back](#)
[Close](#)
[Full Screen / Esc](#)
[Printer-friendly Version](#)
[Interactive Discussion](#)


GMDD

7, 8179–8273, 2014

libmpdata++:
MPDATA solver
library in C++

A. Jaruga et al.

```

template <int opts_arg>
struct ct_params_t : ct_params_default_t
{
    using real_t = ::real_t;
    enum { n_dims = 1 };
    enum { n_eqns = 2 };

    // options
    enum { opts = opts_arg | opts::df1 };
    enum { rhs_scheme = solvers::trapez };

    // indices
    struct ix {
        enum { qx, h };
        enum { vip_i=qx, vip_den=h };
    };

    // hints
    enum { hint_norhs = opts::bit(ix::h) };
};

```

Listing 31. Compile-time parameters for the example presented in Sect. 5.3.[Title Page](#)[Abstract](#)[Introduction](#)[Conclusions](#)[References](#)[Tables](#)[Figures](#)[◀](#)[▶](#)[◀](#)[▶](#)[Back](#)[Close](#)[Full Screen / Esc](#)[Printer-friendly Version](#)[Interactive Discussion](#)

GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



```
// run-time parameters
typename solver_t::rt_params_t p;
p.dt = .01;
p.di = .05;
p.grid_size = { int(16 / p.di) };
p.g = 1;
p.vip_eps = 1e-8;
```

Listing 32. Run-time parameters for the example presented in Sect. 5.3.

**libmpdata++:
MPDATA solver
library in C++**

A. Jaruga et al.

```
struct ct_params_t : ct_params_default_t
{
  using real_t = double;
  enum { n_dims = 2 };
  enum { n_eqns = 3 };
  enum { rhs_scheme = solvers::trapez };
  enum { prs_scheme = solvers::cr };
  struct ix { enum {
    u, w, tht,
    vip_i=u, vip_j=w, vip_den=-1
  }; };
};
```

Listing 33. Compile-time parameters for the example presented in Sect. 6.3.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures

◀

▶

◀

▶

Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



GMDD

7, 8179–8273, 2014

libmpdata++: MPDATA solver library in C++

A. Jaruga et al.

Title Page

Abstract

Introduction

Conclusions

References

Tables

Figures



Back

Close

Full Screen / Esc

Printer-friendly Version

Interactive Discussion



```
p.prs_tol = 1e-7;
```

Listing 34. Run-time parameter field setting the accuracy of the pressure solver.

libmpdata++:
MPDATA solver
library in C++

A. Jaruga et al.

```

// explicit forcings
void update_rhs(
    libmpdataxx::arrvec_t<
        typename parent_t::arr_t
    > &rhs,
    const real_t &dt,
    const int &at
) {
    parent_t::update_rhs(rhs, dt, at);

    const auto &Tht = this->state(ix::tht);
    const auto &ijk = this->ijk;

    rhs.at(ix::w)(ijk) +=
        g * (Tht(ijk) - Tht_ref) / Tht_ref;
}

```

Listing 35. Method for calculating source and sink terms in the example presented in Sect. 6.3.[Title Page](#)[Abstract](#)[Introduction](#)[Conclusions](#)[References](#)[Tables](#)[Figures](#)[⏪](#)[⏩](#)[◀](#)[▶](#)[Back](#)[Close](#)[Full Screen / Esc](#)[Printer-friendly Version](#)[Interactive Discussion](#)