On numerical broadening of **particle size particle-size** spectra: a condensational growth study using PyMPDATA 1.0

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Abstract. This work discusses the numerical aspects of representing the diffusional (condensational) growth in particulate systems such as atmospheric clouds. It focuses on the Eulerian modeling approach modelling approach, in

- ⁵ which the evolution of the probability density function describing the particle size particle-size spectrum is carried out using a fixed-bin discretization discretisation (so-called "bin" microphysics). The numerical diffusion problem inherent to the employment of the fixed-bin discretization
- ¹⁰ discretisation in the numerical solution of the arising transport problem is scrutinized. Focus scrutinised. The focus is on the applications of MPDATA family of numerical schemesthe Multidimensional Positive Definite Advection Transport Algorithm (MPDATA). Several MPDATA variants
- ¹⁵ are explored including ÷infinite-gauge, non-oscillatory, thirdorder-terms and recursive antidiffusive correction (double pass donor cellDouble-Pass Donor-Cell, DPDC) options. Methodology for handling coordinate transformations associated with both particle size distribution particle-size
- 20 spectrum variable choice and numerical grid layout are expounded. The study uses PyMPDATA - a new opensource Python implementation of MPDATA. Analysis of the performance of the scheme for different discretization discretisation parameters and different settings of the algo-
- ²⁵ rithm is performed using: (i) an analytically solvable boxmodel test case, and (ii) the single-column kinematic driver ("KiD") test case in which the size-spectral advection due to condensation is solved simultaneously with the spatial advection in the vertical physical coordinate, and in which the ³⁰ supersaturation evolution is coupled with the droplet growth

through water mass budget. The single-column problem involves a numerical solution of a two-dimensional advection problem (spectral and spatial dimensions). The discussion presented in the paper covers spatial (i.e. size-spectral), spatial and temporal convergence, computational cost, con- 35 servativeness and quantification of the numerical broadening of the particle size particle-size spectrum. The box-model simulations demonstrate that, for the problem considered, even a tenfold decrease of the spurious numerical spectral broadening can be obtained by a proper an apt choice of the 40 MPDATA variant (maintaining the same spatial and temporal resolution), vet at an increased computational cost. Analyses using the single-column test case reveal that the width of the droplet size spectrum is affected by numerical diffusion pertinent to both spatial and spectral advection. Appli- 45 cation of even a single corrective iteration of MPDATA robustly decreases the relative dispersion of the droplet spectrum, roughly by a factor of two at the levels of maximal liquid water content.

1 Introduction

1.1 Motivation and outline

The focus of this paper is on the problem of predicting the particle size particle-size evolution for a population of droplets undergoing diffusional growth. Embracing continuous description of the particle size Representing the particle-size spectrum using a number density function, the

problem can be stated using a population-balance equation expressing conservation of the number of particles. Herein, the numerical solution of the problem using the MPDATA family of finite difference schemes originating in

5 Smolarkiewicz (1983, 1984) is discussed. MPDATA stands for Multidimensional Positive Definite Advection Transport Algorithm and is a higher-order iterative extension of the forward-in-time upwind scheme.

MPDATA features a variety of options allowing to pick an ¹⁰ algorithm variant appropriate to the problem at hand. This work highlights the importance of the MPDATA algorithm variant choice for the resultant spectral broadening of the particle size spectrum.

particle-size spectrum. The term spectral broadening ¹⁵ refers to the increasing width of the droplet spectrum during the lifetime of a cloud, which may be associated with both physical mechanisms (mixing, turbulence) as well as spurious artifacts artefacts stemming from the employed numerical solution technique.

- ²⁰ Cloud simulations with <u>a</u> detailed treatment of droplet microphysics face a twofold challenge in prognosing resolving the droplet spectrum width. First, it is challenging to model and numerically represent the subtleties of condensational growth (e.g., Arabas and Shima, 2017; Yang et al., 2018),
- ²⁵ even more so when considering the interplay between particle population dynamics and supersaturation fluctuations (e.g., Jeffery et al., 2007; Abade et al., 2018). Second, the discretization discretisation strategies employed in representing the particle size particle-size spectrum and its evolution
- ³⁰ are characterized characterised by inherent limitations which constrains constrain the fidelity of spectral width predictions (e.g., Arabas and Pawlowska, 2011; Morrison et al., 2018). Finally, corroboration of spectral width estimates from both theory and modeling modelling against experimental data
- ³⁵ faces the problems of instrumental broadening inherent to the measurement techniques (e.g. Devenish et al., 2012, sec. 3.2) and the problem of sampling volume choice (e.g., Kostinski and Jameson, 2000).

The width of the spectrum plays a key role in the ⁴⁰ determination of both the droplet collision probabilities Grabowski and Wang (2013) (Grabowski and Wang, 2013) and the characteristics relevant for radiative-transfer radiative transfer (Chandrakar et al., 2018). These in turn are reflected in parameterisations of cloud processes in

- ⁴⁵ large scale large-scale models. Taking climate timescale climate-timescale simulation as an example, the representation of clouds remains the largest source of uncertainty there (Schneider et al., 2017). The parameterisations used in climate models are developed based on smaller-scale simu-⁵⁰ lations involving particle size-spectrum dynamicsresolving
- particle-size spectrum evolution. Consequently, it is of high interest to disentangle the size effects on the droplet spectrum that come from the exact solution of the governing equation or are quantify the extent to which

55 the droplet-size spectrum width is a consequence of the

numerical discretization (i.e. numerical diffusion)(a) the physics of particle growth embodied in the governing equations and (b) the discretisation and the associated numerical diffusion.

The following introductory subsections start with a literature review of applications of finite-difference schemes, and <u>MPDATA in particular, MPDATA</u> to the problem of condensational growth of population of particles.

particles. Section 2 focuses on a simple box-model test case and serves as a tutorial on MPDATA variants (limited to 65 one-dimensional homogeneous advection of a positive-sign signal). It is presented with the aim of gathering to gather the information that is scattered across works focusing on more complex computational fluid dynamics applications of MPDATA. Example simulations employing an analytically 70 solvable test case pertaining to the evolution of cloud droplet size spectrum in a cumulus cloud is used to depict the effects on numerical broadening from enabling the discussed algorithm variants. An analysis of the computational cost of different algorithm variants is carried out 75 and corroborated with previously published data. While comprehensive from the point of view of the considered problem of diffusional growth, the presented material merely hints at the versatility of the algorithm. For a proper review of the MPDATA family of algorithms highlighting the multi-80 dimensional aspects and its multifaceted applications, see ?Smolarkiewicz (2006); Kühnlein and Smolarkiewicz (2017) Smolarkiewicz and Margolin (1998) we refer to Smolarkiewicz (2006) and

Kühnlein and Smolarkiewicz (2017).

Section 3 covers the application of MPDATA for coupled size-spectral and spatial advection in a single-column kinematic setup from Shipway and Hill (2012). First, the methodology to handle the spectral-spatial liquid water advection problem taking into account the coupling with the vapour field is detailed. Second, the results obtained using different MPDATA variants are discussed focusing on the measures of spectral broadening. title = PyMPDATA v1: Numba-accelerated implementation of 1MPDATA with examples in Python, Julia and Matlab, 95

Section 4 concludes the work with a summary of findings. Appendix A contains convergence analysis based on results of multiple simulations using the embraced box-model test case run with different temporal and spatial (sizespectral) resolutions.

All presented simulations are performed with the open-source package PyMPDATA Bartman et al. (2021).

1.2 Background

There exist two contrasting approaches for modeling modelling the evolution of cloud droplet size droplet-size ¹⁰⁵ spectrum (see Grabowski, 2020, for a review): Eulerian (fixed-bin) and the Lagrangian (moving-bin, moving-sectional or particle-based). The Lagrangian

approach has the advantages of: (i) simplicity of formulation (no need to define particle-level properties and processes as gridded continuous fields), (ii) lack of discretization-related artifacts such as numerical diffusion associated with

- 5 solving PDEs, (iii) facilitation of tracking multiple particle attributes such as the amount of solute required for modeling activation. On the other hand, there are inherent challenges in using the particles-based framework: (i) ensuring proper sampling of physical and parameter space, (ii) handling
- 10 load-balancing in distributed memory environments, (iii) solvability of resultant stiff ODE systems. Overall, while the Lagrangian methods are the focus of active research and development (Grabowski et al., 2019) (Morrison et al., 2020)
- , the Eulerian schemes have been predominantly used 15 in large scale modeling (Khain et al., 2015), due to their consistency with the fluid advection dynamics description and due to robust algorithms for representing particle collisionslarge-scale modelling (Khain et al., 2015).
- Following Liu et al. (1997) and Morrison et al. (2018), the 20 earliest documented study employing the Eulerian numerics for condensational growth of a continuous size distribution representing a population of particles is that of Kovetz and Olund (1969)(whereas several earlier works. Several earlier works, starting with the seminal study of How-
- ²⁵ ell (1949)utilized, utilised the Lagrangian approach). The numerical scheme proposed in Kovetz and Olund (1969, eq. (10)) resembles an upwind algorithm being explicit in time and orienting the finite-difference stencil differently for condensation and evaporation.
- Likely one One of the first discussions of numerical broad-30 ening of the spectrum can likely be found in Brown (1980) where the numerical scheme from Kovetz and Olund (1969) was improved in several ways, including the sampling of the drop growth rate at the bin boundaries (as is done herein). 35 The study Brown (1980) also covers quantification of the er-
- ror of the method by comparisons to analytic solutions.

In Tsang and Brock (1982), the authors point out that upwind differencing is not suitable for aerosol growth calculations for due to its unacceptable numerical diffusion. Note-40 worthy, the study includes considerations of the Kelvin effect of surface tension on the drop growth (not considered herein,

see discussion of eq. 2.3 below). The first mention of an application of the MPDATA

scheme for the problem of condensational growth can be 45 found already in Smolarkiewicz (1984). The problem is given as an example where the divergent-flow option of the algorithm may be applicable (see sect. 2.8 below).

In Tsang and Korgaonkar (1987), which is focused on the evaporation of an "aerosol cloud" evaporation, MPDATA

50 is used as a predictor step followed by a corrective step using a Galerkin finite element solver. In two subsequent studies from the same group (Tsang and Rao, 1988, 1990), MPDATA is compared with to other algorithms in terms of conservativeness and computational cost. In Tsang and Rao

55 (1988), the basic 3-iteration MPDATA is-was used. Inter-

estingly, it is noted there that "If the antidiffusion velocities are increased by some factor between 1.04 and 1.08, use of [corrective iteration] only once can reduce 50% of the computing time [...] without much sacrifice of accuracy". In conclusionsconclusion, the authors praise MPDATA for 60 providing narrow size distributions. At the same time, it is spectra. Tsang and Rao (1988) pointed out that MPDATA performs worse than upwind the upwind scheme in terms of mean radius prediction accuracy the prediction accuracy of the mean radius. 65

The "Aerosol Science: Theory and Practice" book of Williams and Loyalka (1991) contains a section (5.19) on MPDATA (termed "Smolarkiewicz method") within a chapter focused focusing on the methods of solving the dynamic equation describing aerosol spectrum evolution. The basic 70 variant of MPDATA (Smolarkiewicz, 1983) is-was presented with an outline of its derivation.

In Kostoglou and Karabelas (1995) and Dhaniyala and Wexler (1996), the authors mention that MPDATA has the potential to reduce errors in particle size computations. The 75 latter work the numerical diffusion as compared to upwind in the context of particle size evolution calculations. The first lists high computational cost among drawbacks in using the algorithm that led to discarding the scheme from the presented comparison. 80

In Morrison et al. (2018), a comparison of different numerical schemes for the condensational growth problem is performed. Both fixed-, and moving-bin approaches are compared, including the non-oscillatory variant of MP-DATA (referred to as MPDG therein). MPDATA is reported 85 to produce more significant numerical diffusion and spectral broadening relative to than all other methods. Intriguingly, as can be seen in Fig. 7 therein, the broad spectrum in the results obtained with MPDATA appears already at the very beginning of the simulations, at the alti- 90 tude of 20m out of 520m of simulated displacement of an air parcel. Overall, the discussion in Morrison et al. (2018) , which has prompted further analyses presented in Hernandéz Pardo et al. (2020) and Lee et al. (2021), focuses on the issue of spectral broadening from the vertical 95 numerical diffusion highlighting that, in principle, the problem is a four-dimensional transport problem (three spatial dimensions and the spectral dimension).

In Wei et al. (2020), MPDATA is employed for integrating droplet spectrum evolution for comparison with a Lagrangian 100 scheme. The work concludes that the spurious broadening of the spectrum cannot be alleviated even with a grid composed of 2000 (sic!) size bins.

The discussion presented in Morrison et al. (2018) prompted further analyses presented in 105 Hernandéz Pardo et al. (2020) and Lee et al. (2021). These studies highlighted that, in principle, the problem is a four-dimensional transport problem (three spatial dimensions and the spectral dimension) and that the

interplay of spectral and spatial advection further nuances the issue of spectral broadening.

Noteworthy, none of the works mentioned transformations above discussed coordinate non-linear grid layouts with **MPDATA** 5 to

(a discussion of handling non-uniform mesh with upwind schem (a discussion of handling non-uniform mesh with the upwind scheme can be round in test case, 2017, Appendix A) (a discussion of handling non-uniform mesh with the upwind scheme can be round in test case, 2017, Appendix A) . Wei et al. (2020) and Morrison et al. (2018) are the only

works mentioning other than basic flavor the basic flavour of 10 the scheme, yet only the non-oscillatory option was consid-

ered. Herein, the applicability for solving the condensational growth problem of multiple variants of MPDATA and their combinations is expounded highlighting their robustness for solving the condensational growth problem.

15 1.3 Governing equations

To describe the conservation of particle number N under the evolution of the particle size particle-size spectrum $n_p(p) =$ $\frac{dN}{dp}$ (*n* denoting number density as a function of particle size particle-size parameter *p* such as radius or volume), one

20 may take the one-dimensional continuity equation (i.e., Liouville equation expressing the conservation of probability, for discussion see Hulburt and Katz, 1964), in a generalized generalised coordinate system:

$$\partial_t (Gn_p) + \partial_x (uGn_p) = 0, \tag{1.1}$$

where $G \equiv G(x)$ represents the coordinate transformation from p to x , with x being an equidistant mesh coordinate used in the numerical solution; $n_p \equiv n_p(p(x))$ being number density function and $u \equiv u(x)$ denoting the pace of particle growth in the chosen coordinate x. The coordinate transfor- $_{30}$ mation term G may play a twofold role in this context.

First, there is a degree of freedom in the choice of the particle-size parameter used as the coordinate (i.e., the argument p of the density function n(p)). For the chosen coordinates $p \in [r, s \sim r^2, v \sim r^3]$, the appropriate distributions so will be $n_r(r)$, $n_s(s)$ and $n_v(v)$ where $s = 4\pi r^2$ and v =

- $4/3\pi r^3$ denote particle surface and volume, respectively. The size spectrum $n_p(p)$ in a given coordinate is related with $n_r(r)$ via the following relation of measures: $n_p(p)dp =$ $n_r(r)dr$ so the total number $N = \int n_r dr$ is conserved.
- Second, there is also a degree of freedom in the choice of the grid layout p(r(x)), that is how the parameters r, s or v are discretized discretised to form the equidistant grid in x. This can be used, for instance, to define a mass-doubling grid layout ($x = \ln_2(r^3)$) as used in Morrison et al. (2018) 45 and herein.

Combining the two transformations results in the following definition of G:

$$G \equiv dp(r)/dx(r) = \frac{dp}{dx}$$
(1.2)

which defines the transformation from the coordinate p of the 50 density function to the numerical mesh coordinate x. For fur-

ther discussion of the coordinate transformation approaches

in the embraced framework (including multi-dimensional setting), see Smolarkiewicz and Clark (1986) and Smolarkiewicz and Margolin (1993).

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2. Spectral advection with upwind and MPDATA

2.1 Upwind discretization

The numerical solution of equation (1.1) will be obtained by discretizing space and time as follows: is obtained on a grid defined by $x = i \cdot \Delta x$ and at discrete timesteps defined 60 by $t = \mathbf{n} \cdot \Delta t$. Henceforth, ψ_i^n and G_i denote the discretized discretised number density n_p and the discretized discretised coordinate transformation term, respectively. The dimensionless advective field is denoted by $GC = \frac{dp}{dx} u \Delta t / \Delta x$, where C stands for the Courant number, i.e. the velocity in 65 terms of temporal and spatial grid increments. Note that the values of the Courant number itself are not used, only the product GC of the coordinate transformation term G and the Courant number C. A staggered grid is employed what warrants introduction of fractional indexing and indicated 70 with fractional indices for vector fields, i.e. $g_{i+1/2} \equiv$ $(GC)|_{i+1/2}$ in the case of the discretisation of the product GC. To solve the equation numerically, a A finite difference form of the differential operators is introduced embracing the so-called upwind approach (dating back at least to Courant 75 et al., 1952, eq. 16 therein):

$$\psi_{i}^{n+1} = \psi_{i}^{n} - \frac{1}{G_{i}} \left(F(\psi_{i}^{n}, \psi_{i+1}^{n}, GC_{i+1/2}) - F(\psi_{i-1}^{n}, \psi_{i}^{n}, GC_{i-1/2}) \right)$$
(2.1)

with

$$F(\psi_L, \psi_R, GC_{\text{mid}}) = \max(GC_{\text{mid}}, 0) \cdot \psi_L + \min(GC_{\text{mid}}, 0) \cdot \psi_R$$
(2.2)

where the introduced flux function F defines the flux of ψ across a grid-cell boundary as a function of the values of ψ_L and ψ_R to the left and right of the boundary, respectively and the value of GC at the boundary. Hereinafter a shorthand 85 notation $F_{i+\frac{1}{2}}(\psi) \equiv F(\psi_i, \psi_{i+1}, GC_{i+\frac{1}{2}})$ is used.

2.2 Box-model test case and upwind solution

The test case is based on Figure 3 from East (1957) - one of the early papers on the topic of cloud droplet spectral broadening. The case considers the growth of a population of cloud ⁹⁰ droplets through condensation in the equilibrium supersaturation limit, where:

$$u \approx \frac{dx}{dr}\dot{r} = \frac{dx}{dr}\frac{\xi}{r},\tag{2.3}$$

with $\xi = \xi_0(S-1)$ being an approximately constant factor proportional to the supersaturation (S-1) where the 95 saturation S is equal to the relative humidity of ambient air. The parameter ξ_0 is set to $100 \ \mu m^2 s^{-1}$ to match the results from East (1957). The approximation (2.3) neglects the dependence of particle growth rate on the surface tension 5 (Kelvin term). Taking it into consideration requires replacing

(S-1) with $(S-e^{A/r})$, where A depends on temperature only; for discussion see, e.g., Tsang and Brock (1982).

For the initial number density distribution function, an idealized idealised fair-weather cumulus droplet size specto trum is modeled modelled with a lognormal distribution:

$$n_r^{(0)}(r) = n_0 \exp\left(-\kappa (\log_{10}(r/r_0))^2\right)/r \tag{2.4}$$

with parameters: $r_0 = 7$ µm , and $\kappa = 22$ (East and Marshall, 1954) while was set at $n_0 = 465$ cm⁻³ and $\kappa = 22$ to match liquid water content of 1 g kg⁻¹ as 15 indicated in East (1957).

For the boundary conditions (implemented using halo grid cells), extrapolation is applied for G, while both ψ and GC are set to zero within the halo.

Analytical solution to eq. (1.1) is readily obtainable for ²⁰ $\dot{r} = \xi/r$ and for any initial size distributionspectrum. Noting that introducing $x = r^2$ coordinates, the transport equation (1.1) becomes a constant-coefficient advection equation, the problem reduces to translation of the signal in x by $2\xi t$. Cast in the r coordinate, the solution can be expressed as ²⁵ (Kovetz, 1969):

$$\psi^{\text{analytical}} = n_r(r, t > 0) \equiv \frac{r}{\tilde{r}} n_r^{(0)}(\tilde{r}), \qquad (2.5)$$

where $\tilde{r} = \tilde{r}(r,t) = \sqrt{r^2 - 2\xi t}$.

The upper panels in Figures 1 and 2 depict the droplet size spectrum evolution through condensational growth from an ³⁰ initial liquid water mixing ratio of $M_0 = 1 \text{ g kg}^{-1}$ under supersaturation S - 1 = 0.075%.

Two grid layout (x) and size parameter (p) choices are depicted. Both panels in Fig. 1 present simulation carried out with density function coordinate $p = r^2$ and discretized ³⁵ coordinate and discretised on a mass-doubling grid $(x = \ln_2(r^3))$, whereas both. Both panels in Fig. 2 present simulation results obtained with x = r and p = r. In both all cases, the timestep is set to $\Delta t = \frac{1}{3}$ s, the domain range is (1; 26). The domain span is 1–26 µm, there are . The grid

⁴⁰ is composed of 75 grid cells. Such settings corresponds to $GC \approx 0.26$ in first layout, where for $p = r^2$ is used, and, and a variable Courant number approximately in the range of (0.03 ; to 0.07) in second layout, where for p = r is used.

The snapshots are depicted at times where the time steps 45 depicted in the plots are selected by finding t for which the integrated liquid water mixing ratio of the analytical solution obtains values of equals to 1, 4 and 10 g kg⁻¹ (assuming air density of 1 kg m⁻³). In both Figure 1 and 2, the upper panels display the number density and the bottom panel show

50 the normalized panels show the normalised mass density. The bottom panels thus depict the same quantities as Fig. 3 in East (1957).



Figure 1. Evolution of the particle number density (upper panel) and normalized normalised mass density (bottom panel) with red histograms corresponding to the numerical solution using upwind scheme, black dots depicting analytical solution, and gray grey filled histogram representing discretized discretised analytical solution; compare Fig. 3 in East (1957). Numerical solution was obtained in the following coordinate transformation: $p = r^2$; $x = \ln_2(r^3)$

The normalized normalised mass density of bin *i* is evaluated as $4/3\pi\rho_l m_i^{(l=3)}/M$ by calculating the third statistical moment of the number distribution $n_r(p)$ with the formula:

$$m_{i}^{(l)} = \int_{r_{1}}^{r_{2}} n_{r} r^{l} dr =$$

$$= \psi_{i} \cdot \begin{cases} (l+1)^{-1} r^{l+1} \Big|_{r_{1}}^{r_{2}} & \text{for } p = r \\ 2(l+2)^{-1} (r^{2})^{\frac{l+2}{2}} \Big|_{r_{1}}^{r_{2}^{2}} & \text{for } p = r^{2} \end{cases}$$
(2.6)

where r_1 , r_2 are the boundaries of *i*-th bin, and ψ_i is the value of n_p associated with the bin (i.e., n_p is assumed to be bin-wise constant; note that the dimension of n_p depends on the choice of p). The normalization normalisation factor $M_{\rm 60}$ is the mixing ratio (e.g., $M = M_0 = 1 {\rm g \, kg^{-1}}$ for t = 0).

The dotted curve corresponds to the analytic solution. The numerical solution obtained with the upwind scheme



Figure 2. As in Fig. 1 for p = r and x = r.

(2.1) is plotted with red histograms and compared with the discretized to the discretized analytical solution plotted as grey filled histograms.

Looking at the mass density plots in Figs. 1 and 2, it is evi-⁵ dent that casting the results in the form of mass density shifts positions of the extrema in comparison with the analytical solution. This is one of the consequences of applying numerical solution by integrating integrating the number conservation law (for discussion see sec. 2.12).

- As can be seen in both the number- and mass-density plots in Figs. 1 and 2, solutions obtained with the upwind scheme are characterized by characterised by a significant drop in the peak value and spectral broadening , with respect to the analytical solution – both manifesting the numerical diffusion.
- ¹⁵ The broadening and the drop in the peak value *is-are* less pronounced in Fig. 2 where the linear grid increases the resolution in the large-particle region of the spectrum.

2.3 Truncation error analysis of the upwind scheme

One of the methods used to quantify the numerical diffusion ²⁰ of the upwind scheme is the modified equation analysis of Hirt (1968) (see Margolin and Shashkov, 2006, for discussion in the context of MPDATA). To depict the idea, a simplified setting of G = 1 and C = const is outlined herein. In

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the analysis, the Taylor expansion of ψ up to the second order is taken at ψ_i^{n+1} , ψ_{i+1}^n and ψ_{i-1}^n and substituted into the ²⁵ numerical upwind scheme, in which the flux function (2.2) is expressed using moduli (e.g., Crowley, 1968, eq. (12)):

$$\psi_i^{n+1} = \psi_i^n - \left(\frac{C+|C|}{2}(\psi_i^n - \psi_{i-1}^n) + \frac{C-|C|}{2}(\psi_{i+1}^n - \psi_i^n)\right)$$
(2.7)

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resulting in:

$$\partial_t \psi + \partial_t^2 \psi \frac{\Delta t}{2} = -\frac{u + |u|}{2} \left(\partial_x \psi - \partial_x^2 \psi \frac{\Delta x}{2} \right) - \frac{u - |u|}{2} \left(\partial_x \psi + \partial_x^2 \psi \frac{\Delta x}{2} \right)$$
(2.8)

which is further transformed by employing a time derivative of both sides of the original advection equation $\partial_t \psi = -u\partial_x \psi \longrightarrow \partial_t^2 \psi = -u\partial_x \partial_t \psi = u^2 \partial_x^2 \psi$ to substitute the second-order time derivative with spatial derivative (Cauchy-Kowalevski procedure, see Toro, 1999) leading to the sought modified equation (Roberts and Weiss, 1966, eq. 2.9):

$$\partial_t \psi + u \partial_x \psi + \underbrace{\left(u^2 \frac{\Delta t}{2} - |u| \frac{\Delta x}{2} \right)}_{\mathbf{K}} \partial_x^2 \psi + \dots = 0 \tag{2.9}$$

The above analysis depicts that the employment of the numerical scheme (2.1) results in a solution of a modified equation (2.9), approximating the original problem up to first order. The leading second-order error contribution has the form of a diffusive term with a coefficient K (note that the above outline of the modified equation analysis assumes the constant velocity field). The diffusive form of the leading error term explains with the smoothing of the spectrum evident in Figs. 1,2, and hence the notion of numerical diffusion.

2.4 Antidiffusive velocity and iterative corrections

The problem of numerical diffusion can be addressed by ⁵⁰ introducing the <u>so-called</u> <u>so-called</u> "antidiffusive velocity" (Smolarkiewicz, 1983). To this end, the Fickian flux can be cast in the form of the advective flux - an approach dubbed pseudo-velocity technique in the context of advection-diffusion simulations (Lange, 1973, 1978) or hyperbolic formulation of diffusion (Cristiani, 2015, discussion of eq. (4) therein), and discussed in detail in Smolarkiewicz and Clark (1986, sect. 3.2):

$$\partial_x (K \partial_x \psi) = \partial_x \left(K \frac{\partial_x \psi}{\psi} \psi \right). \tag{2.10}$$

In Smolarkiewicz (1983, 1984), it was proposed to apply ⁶⁰ the identity (2.10) to equation (2.9) in order to suppress the spurious diffusion. The procedure is iterative. The first iteration is the basic upwind pass. Subsequent corrective iterations reverse the effect of numerical diffusion by performing



Figure 3. Comparison of analytic, upwind and MPDATA solutions (see plot key for algorithm variant specification) using the setup from Fig. 1, see sec. 2.4 for discussion.

upwind passes with the so-called antidiffusive flux based on equation (2.10) but with K taken with a negative sign and approximated using the upwind stencil (for discussion of the discretization discretization, see Smolarkiewicz and Margolin $_5$ (2001)).

Accordingly, the basic antidiffusive field $GC^{(k)}$ is defined as follows (with $\epsilon > 0$ being an arbitrary arbitrarily small constant used to prevent from divisions by zero):

$$GC_{i+\frac{1}{2}}^{(k)} = A_{i+\frac{1}{2}} \left(\left| GC_{i+\frac{1}{2}}^{(k-1)} \right| - \left(GC_{i+\frac{1}{2}}^{(k-1)} \right)^2 \right),$$
(2.11)

¹⁰ where k is the iteration number, $GC^{(1)} \equiv GC$ and

$$A_{i+\frac{1}{2}} = \frac{\psi_{i+1}^* - \psi_i^*}{\psi_{i+1}^* + \psi_i^* + \epsilon},$$
(2.12)

where ψ^* denotes ψ^n in the first iteration, or the values resultant from resulting from the application of the upwind scheme with the antidiffusive flux in subsequent iterations. ¹⁵ The MPDATA scheme inherits the key properties of upwind in terms of positive-definiteness, conservativeness and stability , while reducing the effect of numerical diffusion. Given the context of conservation of particle concentration, in all presented numerical formulæ below, it is assumed that the ²⁰ transported signal is positive, the references provided include

formulation of the algorithm for variable sign signals.

Figure 3 compares a set of example simulations performed with the same set-up as in Figure 1. The analytical results obtained with upwind are supplemented with results obtained

²⁵ using the MPDATA scheme with two and three iterations. Employment of the MPDATA iteration corrects both the signal peak amplitude and its width, as well as the position of the maximum. It is visible that the effect of the third iteration is less pronounced than that of the second one. Over-³⁰ all, while the MPDATA solutions are superior to upwind, the



Figure 4. Comparison of analytic, upwind and MPDATA solutions (see plot key for algorithm variant specification) using the setup from Fig. 1, see sec. 2.5 for discussion.

drop in amplitude and broadening of the resultant spectrum still visibly differs from the discretized discretized analytical solution.

2.5 Infinite gauge variant

For the possible improvement of the algorithm, one may consider linearizing linearising MPDATA about an arbitrarily large constant (i.e. taking $\psi' = \psi + a\chi$ in the limit $a \rightarrow \infty$ instead of ψ , where χ is a constant scalar background field). Such analysis was considered in Smolarkiewicz and Clark (1986, eq. 41) and subsequently referred to as the "infinitegauge" (or "iga") variant of MPDATA (Smolarkiewicz (2006, eq. 34), Margolin and Shashkov (2006, point (6) on page 1204)).

Such gauge transformation changes the corrective iterations of the basic algorithm as follows (replacing eqs. (2.12) $_{45}$ and (2.2) what is symbolized symbolised with \rightarrow):

$$A_{i+\frac{1}{2}} \quad \rightsquigarrow \quad A_{i+\frac{1}{2}}^{(\text{iga})} = \frac{\psi_{i+1}^* - \psi_i^*}{2}$$
 (2.13)

$$F_{i+\frac{1}{2}} \quad \rightsquigarrow \quad F_{i+\frac{1}{2}}^{(\text{iga})} = GC_{i+\frac{1}{2}}^{(k)}$$

$$(2.14)$$

Noting that the amplitude of the diffusive flux (2.10) is inversely proportional to the amplitude of the signal, such ⁵⁰ gauge choice decreases the amplitude of the truncation error (see Smolarkiewicz and Clark (1986, p. 408), Jaruga et al. (2015, discussion of Fig. 11)), however, it makes the algorithm no longer positive definite.

Figure 4 depicts how enabling the infinite gauge variant influences results presented in Figure 3. In each plotted timestep, the maximum amplitude of the infinite-gauge result is closest to the analytical solution improving over the basic MPDATA. However, in each case, negative values are observed (non-physical in case of the considered problem). Consequently, for the problem at hand, it is effectively essential to combine it with the monotonicity-preserving nonoscillatory option outlined in the next section.

2.6 Non-oscillatory option

⁵ In Smolarkiewicz and Grabowski (1990), an extension of the MPDATA algorithm was introduced that makes the solution monotonicity preserving and precludes the appearance of negative values in the discussed solution of droplet size spectrum evolution. The trade-off is that the order of the al-¹⁰ gorithm is reduced (see Appendix A).

The non-oscillatory option (later referred to as "non-osc" herein) modifies the algorithm in such way:

$$GC_{i+\frac{1}{2}}^{(k+1)} \rightsquigarrow GC_{i+\frac{1}{2}}^{(k+1,\text{non-osc})} = GC_{i+\frac{1}{2}}^{(k)} \times \times \begin{cases} \min(1,\beta_{i}^{\downarrow},\beta_{i+1}^{\uparrow}) & GC_{i+\frac{1}{2}}^{(k)} \ge 0\\ \min(1,\beta_{i}^{\uparrow},\beta_{i+1}^{\downarrow}) & GC_{i+\frac{1}{2}}^{(k)} < 0 \end{cases}$$
(2.15)

15 where

$$\beta_i^{\uparrow} \equiv G_i \times \frac{\max\left(\psi_i^{(\max)}, \psi_{i-1}^*, \psi_i^*, \psi_{i+1}^*\right) - \psi_i^*}{\max\left(F(\psi^*)_{i-\frac{1}{2}}, 0\right) - \min\left(F(\psi_i^*)_{i+\frac{1}{2}}, 0\right) + \epsilon},\tag{2.16}$$

and

$$\beta_i^{\downarrow} \equiv G_i \times \frac{\min\left(\psi_i^{(\min)}, \psi_{i-1}^*, \psi_i^*, \psi_{i+1}^*\right) - \psi_i^*}{\max\left(F(\psi_i^*)_{i+\frac{1}{2}}, 0\right) - \min\left(F(\psi_i^*)_{i-\frac{1}{2}}, 0\right) + \epsilon},$$
(2.17)

with

$$\psi_{i}^{(\min)} = \min(\psi_{i-1}^{n}, \psi_{i}^{n}, \psi_{i+1}^{n}),$$
 (2.18)

$$\psi_i^{(\max)} = \max(\psi_{i-1}^n, \psi_i^n, \psi_{i+1}^n).$$
(2.19)

Note that in the case of infinite gauge option enabled, F function takes form presented in eq. (2.13) (see also Hill, 2011, sect. 2.5).

²⁵ Figure 5 juxtaposes infinite gauge solutions for with the non-oscillatory option switched on or off. The effectiveness of the latter variant is apparent as spurious negative values no longer occur.

2.7 DPDC

- ³⁰ An alternative approach to the iterative procedure was introduced in Beason and Margolin (1988); ? Beason and Margolin (1988); Margolin and Smolarkiewicz (1998) and further discussed in Margolin and Shashkov (2006), where the contributions of multiple corrective iterations
- ³⁵ of MPDATA were analytically summed leading to a new two-pass scheme dubbed DPDC (double-pass donor



Figure 5. Comparison of analytic, upwind and MPDATA solutions (see plot key for algorithm variant specification) using the setup from Fig. 1, see sec. 2.6 for discussion.

cellDouble-Pass Donor-Cell), featuring the following form of the antidiffusive *GC* field:

$$GC_{i+\frac{1}{2}}^{(2)} \rightsquigarrow GC_{i+\frac{1}{2}}^{(\text{DPDC})} = \frac{GC^{(2)}}{1 - |A_{i+\frac{1}{2}}|} \left(1 - \frac{GC^{(2)}}{1 - A_{i+\frac{1}{2}}^2}\right),$$
(2.20)

with $A_{i+\frac{1}{2}}$ defined in eq. (2.12). Note that only one corrective ⁴⁰ iteration is performed with the DPDC variant.

As in the case of the infinite gauge variant of MPDATA (section 2.5), the above formulation does not guarantee the monotonicity of the solution. Herein an example simulation combining the DPDCdouble-pass (DPDC), the non- 45 oscillatory and infinite-gauge variants is presented in Figure 6 depicting how the solution is improved over that in Figure 5.

2.8 Divergent-flow correction

For divergent flow (hereinafter abbreviated dfl), modified equation analysis yields an additional correction term to the antidiffusive velocity (see Smolarkiewicz (1984, eq. (38)) for uniform coordinates, ?, eq. (30)-Margolin and Smolarkiewicz (1998, eq. (30)) for nonuniform coordinates and Waruszewski et al. (2018, sect. 4) 55 for the infinite-gauge variant):

$$GC_{i+\frac{1}{2}}^{(k)} \sim GC_{i+\frac{1}{2}}^{(k,\text{dfl})} = GC^{(k)} - \frac{GC_{i+\frac{1}{2}}^{(k)}}{G_{i+1} + G_i} \times \times \times \frac{GC_{i+\frac{3}{2}}^{(k)} - GC_{i-1/2}^{(k)}}{2} \times \times \begin{cases} (\psi_{i+1}^* + \psi_i^*)/2 & (iga)\\ 1 & (else) \end{cases}$$
(2.21)



Figure 6. Comparison of analytic, upwind and MPDATA solutions (see plot key for algorithm variant specification) using the setup from Fig. 1, see sec. 2.7 for discussion.

As pointed out in section 5.1 in Smolarkiewicz (1984), this option has the potential of improving results for the problem of the evolution of the droplet size distribution spectrum (personal communication with William Hall cited therein). This

- ⁵ is due to the drop growth velocity defined by eq. (2.3) being dependent on the droplet radius (hence divergent given the one-dimensional problem). Yet, applying adequate coordinate transformation (i.e., $p = r^2$), the drop growth velocity in the transformed coordinates becomes constant (see
- ¹⁰ section 2.2 above and Hall (see, e.g. 1980, sec. 3b)). However, in simulations using the presented setup (for $p \neq r^2$; not shown), only insignificant changes in the signal occurring when the divergent-flow option was used were observed. However, the problem considered herein does not include, ¹⁵ for instance, the surface tension influence on the drop growth rate.

2.9 Third order Third-order terms

Another possible improvement to the algorithm comes from the inclusion of the third-order terms in the modified equa-²⁰ tion analysis, which leads to the following form of the antidiffusive velocity (?)(Margolin and Smolarkiewicz, 1998):

indusive verberty (.) (whargonin and Sinoharkiewicz, 1996

$$GC_{i+\frac{1}{2}}^{(k)} \rightsquigarrow GC_{i+\frac{1}{2}}^{(k,\text{tot})} = GC^{(k)} + B_i \cdot GC_{i+\frac{1}{2}}^{(k)} \times \\ \times \frac{1}{6} \left(4 \frac{|GC_{i+\frac{1}{2}}^{(k)}|}{G_{i+1} + G_i} - 8 \left(\frac{GC_{i+\frac{1}{2}}^{(k)}}{G_{i+1} + G_i} \right)^2 - 1 \right)$$
(2.22)

$$B_{i} = 2 \cdot (\psi_{i+2}^{*} - \psi_{i+1}^{*} - \psi_{i}^{*} + \psi_{i-1}^{*}) \times \begin{cases} (1+1+1+1)^{-1} & (iga) \\ (\psi_{i+2}^{*} + \psi_{i+1}^{*} + \psi_{i-1}^{*})^{-1} & (else) \end{cases}$$
(2.23)



Figure 7. Comparison of analytic, upwind and MPDATA solutions (see plot key for algorithm variant specification) using the setup from Fig. 1, see sec. 2.9 for discussion.

Figure 7 depicts how enabling the third-order-terms improves the solution of the test problem with respect to the upwind and basic MPDATA.

Noteworthy, discussion of higher-order variants of MP-DATA was carried forward in Kuo et al. (1999) and ³⁰ Waruszewski et al. (2018). In the latter case, the focus was placed on accounting for coordinate transformation and variable velocity in the derivation of antidiffusive velocities leading to a fully third-order accurate scheme.

2.10 A "best" combination of options

The MPDATA variants presented in the preceding sections can be combined together. In Figure 8, results obtained with the upwind scheme and the basic two-pass MPDATA are compared with to those obtained with a powerful combination of three iterations, third-order-terms, infinite-gauge and 40 non-oscillatory options hereinafter referred to as the "best" variant (for the problem at hand).

In the following subsections, the influence of MPDATA algorithm variant choice on the resultant spectrum broadness and computational cost is analysed using the example simulation setup used above (i.e., in all figures except Fig. 2, see section 2.2 for test case definition).

Analysis of the scheme solution convergence with changing resolution and Courant number is presented in Appendix A.

2.11 Quantification of numerical broadening

The relative dispersion, defined as the ratio of standard deviation σ to the mean μ of the distribution spectrum, is a parameter commonly used to describe the width of the spectrum (e.g. Chandrakar et al., 2018). 50



Figure 8. Comparison of analytic, upwind and MPDATA solutions (see plot key for algorithm variant specification) using the setup from Fig. 1, see sec. 2.10 for discussion.

Table 1. Relative dispersion of the <u>discretized_discretised</u> (using grid setup as in Fig. 1) analytical solution taken for five selected times.

Variant	d_{analytic}
$d(M = 1 \mathrm{g kg^{-1}})$	0.357
$d(M = 2 \text{ g kg}^{-1})$	0.202
$d(M = 4 \mathrm{g kg^{-1}})$	0.126
$d(M = 6 \mathrm{g kg^{-1}})$	0.097
$d(M = 8 \mathrm{g kg^{-1}})$	0.080
$d(M = 10 \text{ g kg}^{-1})$	0.069

The calculated dispersion ratio over all bins takes form:

$$d = \frac{\sqrt{\frac{1}{N}\sum_{i} m_{i}^{(l=2)} - \left(\frac{1}{N}\sum_{i} m_{i}^{(l=1)}\right)^{2}}}{\frac{1}{N}\sum_{i} m_{i}^{(l=1)}}$$
(2.24)

where m_i is defined in (2.6) and N is the conserved total number of particles (equal to $\sum_i m_i^{(l=0)}$). To quantify the ef- $_5$ fect of numerical diffusion on the broadness of the resultant spectrum, the following parameter is introduced based on the numerical and analytical solutions (hereinafter reported

$$R_{\rm d} = d_{\rm numerical} / d_{\rm analytical} - 1 \tag{2.25}$$

in percentages):

¹⁰ Table 1 depicts the gradual narrowing of the spectrum under undisturbed adiabatic growth.

Left panel in Fig. 9 provides values of the R_d parameter evaluated at six selected timesteps corresponding to M =1,2,4,6,8,10 g kg⁻¹. Although numerical broadening is in-

¹⁵ herent to all employed schemes , and grows in time for all considered variants, the scale of the effect is significantly reduced when using MPDATA.

In particular, a tenfold decrease in numerical broadening as quantified using R_d is observed comparing upwind and the "best" variant considered herein.

While outside of the scope of the present study, it is worth noting that in simulations combining spectral growth with transport in physical space, the numerical broadening associated with the spatial advection also contributes to the numerical broadening effect ²⁵ (see Hernandéz Pardo et al., 2020, and references therein).

2.12 Notes on conservativeness

Due to the formulation of the problem as number conservation and discretization discretisation of the evolution equation using fixed bins, even though the numerical scheme is conservative (up to subtle limitations outlined below), evaluation of other statistical moments of the evolved distribution spectrum from the number density introduces an inherent discrepancy from the analytical results (for a discussion on multi-moment formulation of the problem, see e.g. Liu et al., ³⁵ 1997).

In order to quantify the discrepancy in the total mass between the discretized discretised analytical solution and the numerically integrated spectrum, the following ratio is defined using moment evaluation formula (2.6):

$$R_M = M^{(\text{numeric})} / M^{(\text{analytic})} - 1 =$$

$$= \frac{\sum_i m_i^{(l=3, \text{numeric})}}{\sum_i m_i^{(l=3, \text{analytic})}} - 1.$$
(2.26)

Right The right panel in Fig. 9 depicts the values of the above-defined ratio computed for spectra obtained with different variants of MPDATA discussed herein. The departures ⁴⁵ from analytically-derived values are largest for the upwind scheme (up to ca. 5%), and oscillate around 0 with an amplitude of the order of 1% for most of the MPDATA solutions.

The consequences of mass conservation inaccuracies in the fixed-bin particle size particle-size spectrum representation may not be as severe as in, e.g. dynamical core responsible for the transport of conserved scalar fields. The outlined discrepancies may be dealt with by calculating the change in mass during a timestep from condensation, then using it in vapor vapour and latent heat budget calculations so the total mass and energy in the modeled modelled system are conserved.

The problem embodied in equation (1.1) is the conservation of the number of particles and the embraced algorithm (2.1)-(2.2) is conservative (up to numerical precision) for ⁶⁰ G = 1. However, the formulation of the donor cell scheme $\psi^{n+1} = \psi^n + G_i^{-1} \left(F_{i-1/2} + F_{i+\frac{1}{2}} \right)$ on the staggered grid with $G \neq 1$, for example due to employment of non-identity coordinate transformations implies that even though the influx and outflux across boundary of adjacent cells is equal, ⁶⁵ discretization discretisation of G_i at cell centers centres limits the level of accuracy in number conservation.

20



Figure 9. Left panel summarises values of the numerical-to-analytical spectral width ratio $R_d = d_{numerical}/d_{analytical} - 1$ (expressed as a percentage) computed for simulations using different discussed variants of MPDATA and plotted as a function of increasing mixing ratio (i.e., each simulation is depicted with a set of line-connected points corresponding to selected timesteps), see section 2.11. Right panel presents analogous analysis for R_m , see section 2.12 for discussion. Note: $R_M = R_d = 0$ corresponds to perfect match with the analytical solution.)

The total number of particles in the system may diverge from the analytical expected value even for the initial condition depending on the employed discretization discretisation approach. In the present work, the probability density func-

- ⁵ tion is probed at cell <u>centers centres</u> effectively assuming piecewise-constant number density function. An alternative approach is to discretise the initial probabilities by assigning to ψ_i the values of $(\phi_{i+\frac{1}{2}} - \phi_{i-1/2})/(r_{i+\frac{1}{2}} - r_{i-1/2})$ where ϕ is the cumulative distribution.
- ¹⁰ Left panel summarizes values of the numerical-to-analytical spectral width ratio $R_d = d_{numerical}/d_{analytical} - 1$ (expressed as a percentage) computed for simulations using different discussed variants of MPDATA and plotted as a function of increasing
- ¹⁵ mixing ratio (i.e., each simulation is depicted with a set of line-connected points corresponding to selected timesteps), see section 2.11. Right panel presents analogous analysis for R_m , see section 2.12 for discussion. Note: $R_M = R_d = 0$ corresponds to perfect match with the analytical solution.)

2.13 Computational cost

Table 2 includes an assessment of the relative computational cost of the explored variants of MPDATA. The performance was estimated by repeated measurements of the wall time and selecting the minimal value as representative. Values are reported after normalization normalisation with respect to the values pertinent to upwind runsupwind times. Simulations were performed using the mass doubling grid.

The table includes, where available, analogous figures reported in earlier studies on MPDATA (see caption for comments on the dimensionality of the employed cases). 30 Among notable traits is the decrease in computational cost when enabling the infinite gauge option what is associated with a reduced number of terms in both the flux function as well as in the antidiffusive velocity formulation (see section 2.5 in Hill, 2011, and sections 2.5-2.6 herein) 35 . The "best" variant is roughly ten times more costly than the upwind scheme . The table includes analogous measurements reported in earlier studies on MPDATA, where available for the case studied herein. Among studies of bin microphysics schemes, analogous measures were 40 reported in Liu et al. (1997) where the variational method

Table 2. Elapsed wall Wall times normalised with respect to the upwind computed for mass doubling grid for results presented herein solution compared with with to data reported in three previously published four earlier works. Column labeled with : S83 denotes values reported in Smolarkiewicz (1983) for (two-dimensional problem. Column labeled); SS05 correspond corresponds to data reported in Smolarkiewicz and Szmelter (2005) for a 3D finite-volume advection on (three-dimensional, unstructured grid-Column); SR91 includes values from denotes Smolarkiewicz and Rasch (1991), and MSS00 corresponds to data from Margolin et al. (2000), (both reported for two-dimensional problems).

Variant		S83	SS05	SR91	MSS00
upwind	1.0	1.0	1.0	1.0	1.0
2 pass -iters	2.5	2.9	4.3	5.4	3.7
2 pass iters, iga	2.2	-	1.9	-	-
2 passiters, iga, non-osc	5.9	-	3.9	-	-
DPDC, iga, non-osc	6.2	-	-	-	-
3 pass iters	5.7	5	-	9.8	-
3 pass iters, tot	4.1	-	-	19	-
3 passiters, tot, iga, non-osc	11	-	-	-	-

presented there was reported to execute 3.1 times longer than first-order upwind; and in Onishi et al. (2010) where the studied semi-Lagrangian scheme was reported to be characterised by over 4 times higher computational cost than 5 upwind (see Table caption for comments). 4 therein). In the latter case, a direct comparison is hindered by significantly different stability constraints on the timesten

different stability constraints on the timestep.

As can be seen from the table, the infinite gauge option not only improves result, but simplifies equation, making numerics faster. Three-pass MPDATA with third order terms included is slightly faster than the variant with both the infinite-gauge and non-oscillatory options enabled.

Although the discussed problem is one-dimensional, its a computationally efficient and an accurate solution is 15 essential, as it typically needs to be solved at every timestep and grid point of a three-dimensional cloud model. While the reported upwind-normalised wall times give a rough estimation of the cost increase associated with a particular MPDATA option, the actual footprint on a complex 20 simulation system will depend on numerous implementation

details including parallelisation strategy.

3 Spectral-spatial advection with MPDATA (single-column test case)

3.1 Problem statement

²⁵ In multidimensional simulations in which the considered particle number density field is not only a function of time and of particle size, but also of spatial coordinates, there are several additional points to consider applying MPDATA to the problem.

First, in the context of atmospheric cloud simulations, owing to the stratification of the atmosphere, a the usual practice is to reformulate the conservation problem in terms of specific number concentration being defined as the number of particles n_p (cf. eq. (1.1)) divided by the mass of air (commonly the dry air) effectively resulting in multiplication of the *G* factor (cf. eqs (1.2)-(2.1)) by the (dry) air density. This translates to maintaining a constant specific number concentration (summed across all particle size particle-size categories) along the vertical dimension despite the presence of

an air density gradient. Ordinary particle volume concentration would vary due to variable density of air (i.e., expansion of air along the vertical coordinate). Note, however, that in eq. (2.1) it is assumed that the G factor does not vary in time.

Second, even with a single spatial dimension (singlecolumn setup), the coupled size-spectral/spatial advection ⁴⁵ problem is two-dimensional. This is where the inherent multidimensionality of MPDATA (also, the "M" in MPDATA) requires further attention. The one-dimensional antidiffusive formulæ discussed in sections 2.4-2.9 need to be augmented with additional terms representing cross-dimensional contributions to the numerical diffusion. For an introduction, see e.g. Section 2.2 in ?Smolarkiewicz (1984), for a recent work discussing the interpretation of all terms in the antidiffusive velocity formulæ, including cross-dimensional terms, ⁵⁵ see Waruszewski et al. (2018).

Third, in any practical application where the drop size evolution is coupled with the water vapour budget (and hence with supersaturation evolution), it is essential to evaluate the total change in mass of liquid water due to condensation ⁶⁰ which is then to be used to define the source term of the water vapour field (and in latent heat budget representation). Noteworthy, knowing the difference of values at n + 1 and at n timesteps of the advected specific number concentration field is not sufficient to evaluate the vapour sink/source term. This is because only the fluxes across the size-spectral dimension need to be accounted for (note that the fluxes in all MPDATA iterations need to be summed up).

There are several recent papers Several recent papers are highlighting the need for scrutiny when comes to the interplay of size-spectral and spatial advection and the associated numerical broadening (Morrison et al., 2018; Hernandéz Pardo et al., 2020; Lee et al., 2021). In the following subsection, a set of single-column simulations is presented and discussed depicting the performance of MPDATA in a size-spectral/spatial advection problem coupled with vapour advection and supersaturation budget. The simulations are performed using a commonly employed MPDATA setting with only the non-oscillatory option enabled, and the discussion is focused on the sensitivity of the results to spatial, spectral and temporal resolution, as well as to the effect of

performing one or two corrective passes of MPDATA (two or three iterations, respectively).

3.2 Test case definition

The test setup is based on the single-column KiD warm ⁵ case introduced in Shipway and Hill (2012). This prescribed-flow framework has been further used, e.g., in Field et al. (2012) (mixed-phase scenario), in Hill et al. (2015) (warm rain scenario)and, in Gettelman and Morrison (2015) (both pure-ice, mixed-phase and warm-rain scenarios) and in ¹⁰ the Hill et al. (2021) microphysics models intercomparison study (warm rain scenario). Here, condensation is the only microphysical process considered.

The simulated 3.2 km height column of air is described by: a constant-in-time piecewise-linear potential temperature

- ¹⁵ profile (297.9 K from the ground to the level of 740 m, linearly decreasing down to 312.66 K at 3260 m); constantin-time hydrostatic pressure and density profiles computed assuming surface pressure of 1007 hPa; piece-wise linear initial vapour mixing ratio profile (15 g kg⁻¹ at ground,
- ²⁰ 13.8 g kg⁻¹ at 740 m and 2.4 g kg⁻¹ at 3260 m); and a constant-in-space but time-dependent vertical momentum defined by $\rho_d w(z,t) = \rho_d w_1 \sin(\pi t/t_1)(1-H(t-t_1))$ where *H* is the Heaviside step function, *w* is the vertical velocity, $w_1 = 2.5 \text{ m s}^{-1}$, ρ_d is the hydrostatic dry density profile and
- $_{25} t_1 = 600$ s. Note that the vertical velocity thus differs from the original KiD setup where w is held constant, the change is motivated by the aim of maintaining the non-divergent flow field condition.

The advection is thus solved for two scalar fields: (i) a one-³⁰ dimensional field representing vertical variability of water vapour mixing ratio (mass of vapour per mass of dry air) and (ii) a two-dimensional field representing vertical and spectral variability of liquid particle specific concentration (number of particles per mass of dry air). The spectral coordinate is

- set to particle radius (p = r) and the bins are laid out uniformly (x = r) over a range of 1 μ m to 20.2 μ m. Noteworthy, this results in the size-spectral component of the advection velocity being divergent (while the vertical component is non-divergent).
- ⁴⁰ The initial condition does not feature supersaturation anywhere in the domain. The upward advection of water vapour causes supersaturation to occur and trigger condensation. The size-spectral velocity is defined as in the box-model test case (cf. eq. (2.3)) but with supersaturation being time-
- ⁴⁵ dependent and derived from the values of vapour mixing ratio, temperature and pressure at a given level. Note that the temperature profile is constant in time and the test case does not feature representation of latent heat release effects, only the ambient air/particle vapour budget is accounted for by
- ⁵⁰ subtracting the amount of condensed water from the vapour field in each timestep, prior to performing before performing the subsequent step of advetion advection on the vapour mixing ratio field.

The domain is initially void of liquid water and the only source of it is through the boundary condition in the spectral 55 dimension specified as follows:

$$\psi_{-1} = \max\left(0, N_{\text{CCN}} - \sum_{i} \psi\right) \tag{3.1}$$

with i = -1 denoting the halo grid cell at the left edge of the spectral domain on a given vertical level and the summation spans all bins at a given level (excluding halo grid ⁶⁰ cells). The flux across the domain boundary in the spectral dimension represents the cloud droplet activation. The flux is dependent, through eq. (2.3) on the supersaturation at a given level, and on the $N_{\rm CCN}$ parameter representing a maximal number of activated droplets (per unit mass of dry air). ⁶⁵ In the performed simulations, $N_{\rm CCN}$ was set to 500 mg⁻¹. For discussion of other ways to represent activation in bin microphysics models, see, e.g., Grabowski et al. (2011).

The simulations are run for 15 minutes out of which the first 10 involve non-zero vertical velocity (as $t_1 = 600$ s). ⁷⁰

3.3 Discussion of results

Figure 10 depicts qualitatively how MPDATA performs with the single-column simulation depending on the number of MPDATA iterations employed. Presented simulation, hereinafter referred to as base resolution case, is performed with 75 the liquid water dynamics resolved on a 32×32 grid with a vertical grid step $\Delta z = 100$ m, size-spectral grid step $\Delta r =$ 0.6 μ m and timestep $\Delta t = 0.25$ s. The two-dimensional liquid water mixing ratio grid is rendered with a shaded array of histogram bars. The vertical axis corresponds to the advected 80 quantity: spatio-spectral number density divided by the dry density of air. Histogram bars with value values of less than 1% of the vertical axis range $(1\% \times 2 \text{ m}^{-1}\text{mg}^{-1}\mu\text{m}^{-1})$ are not plotted for clarity. Presented plots are aimed at intuitively portraying the model state and the extent to which the introduction of subsequent MPDATA corrective iterations counteracts the numerical spectrum broadening. Note that besides the depicted liquid water mixing ratio, the model state consists as well of a one-dimensional vapour mixing ratio vector.

In Figure 11, the base resolution case is depicted with plots ⁹⁰ constructed following the original methodology from Shipway and Hill (2012) (as in Fig. 1 therein). The gray-scale grey-scale maps depict the evolution in time and vertical dimension of \div water vapour mixing ratio q_l , supersaturation S and the droplet spectrum relative dispersion d. The adjacent profile plots depict the vertical variability of the mapped quantity at four selected times.

Notwithstanding the highly idealised and simplified modeling modelling framework employed herein, one may attempt a comparison with profiles obtained from both in- 100 situ aircraft measurements (Arabas et al., 2009, profiles of d in Fig. 1 therein) and detailed three-dimensional simulations (Arabas and Shima, 2013, profiles of S and liquid water content in Fig. 2-4 therein) inspired by the same



Figure 10. Snapshots of the advected two-dimensional liquid water field at $t = t_1 = 600$ s for three different number of iterations settings of MPDATA (with the non-oscillatory option enabled).

RICO field campaign (Rauber et al., 2007) as the singlecolumn setup of Shipway and Hill (2012). The resemblance remains comparison merely confirms that the chosen test case covers the parameter space relevant to the studied problem.

- 5 Resemblance remains, at most, qualitative, as expected given the stark simplicity of the KiD framework. Interestingly, the parabolic vertical profile of the relative dispersion obtained herein was also reported in Lu and Seinfeld (2006) for bin-microphysics three-dimensional simulations of marine
- ¹⁰ stratocumulus. In the discussion of figures 2, yet it is arguably congruous enough to confirm that the chosen test case covers the parameter space relevant to the studied problem3 & 6 therein, it was hypothesised that the parabolic shape is a signature of entrainment as ¹⁵ well as updraft-downdraft interactions, none of which are

represented in the kinematic framework employed herein. The liquid water profiles depicted in the top row of Fig. 11 reveal that the cloud structure developed within the first ca. 9 minutes of the simulation is later maintained, with the ²⁰ profiles at t = 9 min. and t = 12 min. being virtually indistinguishable. Middle row plots of supersaturation profiles depict that the considered simulation setup enables to capture of the characteristic supersaturation maximum just above cloud base. Furthermore, it is evident that the corrective iterations

- ²⁵ of MPDATA influence the maximal supersaturation values. Noteworthy, this results in different timestep (Courant number) constraints depending on the number of iterations used because the spectral velocity is a function of supersaturation. There is a cloud-top activation feature hinted in all
- ³⁰ three panels in Fig. 10 as well as indirectly in the supersaturation profiles in Fig. 11. The representation of activation above cloud base is sensitive to both numerical details of vapour and heat transport reflected

in the diagnosed supersaturation as well as to the assumptions behind the activation formulation itself ³⁵ (see e.g. discussion of Fig. 2 and Fig. 6 in Slawinska et al., 2012, and ref. . Given the simplified treatment of activation defined by eq. (3.1), together with the unphysical assumption of constant temperature profile, the only conclusion here is that the visualisation method used in Fig. 10 is apt to ⁴⁰ highlight this feature. Noteworthy, what is consistent with the differences in supersaturation values between upwind and MPDATA solutions, the effect is in fact unnoticeable in the case of the upwind solution presented in Fig. 10.

The bottom row in Fig. 11 depicts the relative dispersion ⁴⁵ defined and computed as in section 2.11, discarding levels where the total droplet number mixing ratio summed over all bins on a level is below 5% of $N_{\rm CCN}$. Narrowing of the spectrum with a height below z = 1.5 km depicted by decreasing values of d is a robust feature. Minimal values of d_{50} vary visibly depending on the number of MPDATA iterations employed.

In order to To provide insight into the sensitivity of the results to temporal, spatial and spectral resolution, Fig. 12 presents the relative dispersion profiles at $t = t_1 = 10$ min. ⁵⁵ for several resolution settings. In the background of the figure, there are three axes plotted pointing the directions in which the figure panels can be explored to reveal the dependence on: the vertical spatial spacing Δz (left-to-right), the spectral spacing Δr (bottom-to-top), and the timestep ⁶⁰ (back-to-foreground). The base resolution case is plotted at the intersection of the background axes. Note that besides the back-to-foreground sequence of plots where all but the timestep settings is kept equal, the timestep also varies with the grid settings to fulfill scheme stability constraints fulfil ⁶⁵ scheme stability constraint.



Figure 11. Single-column simulations depicted with three selected variables: liquid water mixing ratio q_l (top row), supersaturation S (middle row) and relative dispersion d (bottom row); for three settings of the iteration count in MPDATA (one iteration corresponding to the basic upwind scheme, left column). Each of nine datasets (three iteration settings, three variables) is plotted with a gray-scale grey-scale time vs. altitude map (left panels with color the colour scale above) and a set of four profiles (right panels). Profiles are plotted for t = 3 min. (dotted), 6 min. (dashed), 9 min. (solid), & 12 min. (dash-dot), with vertical lines of corresponding line style plotted at given times in the left panels. For plotting, the model state is resampled by averaging in the time dimension to reduce the number of plotted steps by a factor of 50 (from 3600 down to 72).

The dependence on the temporal resolution, as gauged by comparing the base resolution case with cases with the timestep halved ($\Delta t = 125$ ms; background) and doubled ($\Delta t = 500$ s; foreground), is barely observable. This is in 5 general agreement with Morrison et al. (2018) and Hernandéz Pardo et al. (2020) where the dependence on timestep is shown to be much smaller than on the spatial or spectral resolution.

The dependence on the spectral resolution is captured and clearly manifested at the lowest spectral resolution where the minimal spectral dispersion d drops by ca. 0.1 when decreasing $\Delta r = 1.2 \mu m$ down to $\Delta r = 0.3 \mu m$. Little further change can be observed by refining the resolution down to



Figure 12. Profiles of relative dispersion d for a set of temporal, spatial and spectral resolution settings (Δr , Δz and Δt values given in labels above each plot). Each panel depicts results for three different MPDATA iteration counts (one iteration corresponding to the basic upwind scheme). Profiles plotted for $t = t_1 = 10$ min.

 $\Delta r = 0.15 \mu \text{m}$. Focusing on the minimal values of d for a given profile, in general, the lower the spectral resolution, the more profound the effect of introducing corrective iterations of MPDATA. In most cases, applying even a single corrective $_{5}$ step (i.e., 2 iterations) results in halving of the minimal values d as compared to the upwind solution (i.e., 1 iteration).

The spatial resolution setting Δz significantly alters the resultsparticularly near, particularly near the cloud base. The values of d at the lower half of the presented profile (i.e., 10 ca. below z = 1 km) drop from over 0.3 down to around 0.1 when refining the resolution from $\Delta z = 200$ m down to $\Delta z = 25$ m.

4 Conclusions

The study was focused on the MPDATA family of numerical schemes that iteratively apply and its application to the size-spectral as well as spatio-spectral transport problem arising in models of condensational growth of

cloud droplets. MPDATA iteratively applies the upwind algorithmreducing the, first with the physical velocity, subsequently using antidiffusive volocities. As a result, the algorithm is characterised by reduced numerical diffu-

5 sion while maintaining the salient features of the underlying upwind scheme such as conservativeness and positivedefiniteness.

Several options introduced to MPDATA following its original formulation were explored here in the context 10 of condensational growth problems. This included the procedure to introduce coordinate transformations (e.g.,

- to a mass-doubling grid) and the variants of MPDATA including: In literature, the derivation and discussion of MPDATA variants are spread across numerous research
- ¹⁵ papers published across almost four decades, and in most cases focused on multidimensional hydrodynamics applications. It was the aim of this study, to highlight the developments that followed the original formulation of the algorithm, and to highlight their applicability to the problem.
- ²⁰ To this end, it was shown that the combination of such features of MPDATA as the infinite-gauge, non-oscillatory , DPDC and third-order-terms options.

Furthermore, an example application of the MPDATA scheme to address the two-dimensional advection problem

- ²⁵ arising from consideration, together with the application of multiple corrective iterations offer a robust scheme that grossly outperforms the almost quadragenarian basic MPDATA. The procedure to introduce coordinate transformations, e.g., to a mass-doubling grid in the
- ³⁰ context of size-spectral /spatial evolution of the particle density in a single-column model was presented. The developed setup constitutes a Python reimplementation of the condensation-only bin-microphysics transport was detailed.
- In the case of the single-column variant of the KiD framework introduced in Shipway and Hill (2012). The simulations feature test case, the simulations featured coupling between droplet growth and supersaturation evolution. Furthermore, the multidimensional character of MPDATA
- ⁴⁰ stemming from involvement of cross-dimensional terms in antidiffusive velocity formulæ is exploited. Presented analysis is focused on the sensitivity to spatial, spectral and temporal resolution and hints that, for the case considered, the <u>The</u> cloud droplet spectrum relative dispersion is
- ⁴⁵ significantly influenced by numerical diffusion pertinent to both spectral and vertical advection. Focusing on the levels corresponding to the region of maximal liquid water content (ca. between z = 1 km and 2 km for the case considered), it is evident was shown that application of even
- ⁵⁰ a single MPDATA corrective iteration corrective iteration of MPDATA robustly reduces (in most cases more than halves) the spectral width. In agreement with conclusions drawn from single-column simulations in Morrison et al. (2018) and Lee et al. (2021), within the range of explored grid settings,

55 the vertical resolution has the most profound effect on the

overall characteristics of the spectrum width profile as it significantly influences the just-above-cloud-base evolution of the spectral width(much less influence above).

In literature, the derivation and discussion of MPDATA variants is spread across numerous research papers published across almost four decades, and in most cases focused on multidimensional hydrodynamics applications. It was the aim of this study, to highlight the developments that followed the original formulation of the algorithm, and to highlight their applicability to the problem. To this end, it was shown that combination of such features of MPDATA as the infinite-gauge, non-oscillatory and third-order-terms options, together with application of multiple corrective iterations offer a robust scheme that grossly outperforms the almost quadragenarian basic MPDATA. 70

This study outlined the applicability of the PyMPDATA high-performance Python implementation of MPDATA for exploring the numerical aspects of the representation of condensational growth in bin microphysics schemes. Extensibility of PyMPDATA, in particular towards 75 support for higher-dimensional problems, was among the key motivating factors for development of the package in Python/Numba. This opens up the path to higher-dimensional MPDATA solvers – a development already underway. A four-dimensional MPDATA solver (to the authors' knowledge not publicly released or discussed in literature yet) would be capable of integrating the bin micrphysics dynamics in three spatial dimensions.

Code availability. The calculations are performed using Python with a new open-source implementation of MPDATA: PyMPDATA ⁸⁵ (Bartman et al., 2021). In terms of numerics, PyMPDATA closely follows libmpdata++ (Jaruga et al., 2015).

All of presented figures and tables can be recreated in interactive notebooks "in the cloud" using the mybinder.org or Colab platforms. To launch the notebooks, follow the links: ⁹⁰ https://github.com/atmos-cloud-sim-uj/PyMPDATA-examples/ tree/main/PyMPDATA_examples/Olesik_et_al_2020 and https://github.com/atmos-cloud-sim-uj/PyMPDATA-examples/ tree/main/PyMPDATA_examples/Shipway_and_Hill_2012. The notebooks are part of the PyMPDATA-examples are licensed under the GNU General Public License 3.0, are available on the PyPI.org Python package repository, and are additionally enclosed as an electronic supplement to this paper.

The single-column framework is a Python reimplementation 100 of the open-source KiD code available at https://github.com/ BShipway/KiD.

Appendix A: Convergence analysis

To assess the spatial and temporal convergence of the numerical solutions presented above, a convergence test originating ¹⁰⁵ from Smolarkiewicz and Grabowski (1990) is used. For the analysis the following truncation-error L^2 measure is used



Figure A1. Convergence plot for the upwind scheme (cf. Fig. 1). Angle in the polar plot corresponds to the Courant number C; the distance from origin denotes the number of grid boxes nx, see eq. (A2). Gray Grey dots indicate data point locations – parameter values for which computations were made. Colors Colours and isolines depict the error measure values (interpolated from the data point locations), see eq. (A1).

(e.g., Smolarkiewicz, 1984):

$$\operatorname{Err}_{L2} = \frac{1}{T} \sqrt{\sum_{i} \left(\psi_{i}^{\text{numerical}} - \psi_{i}^{\text{analytical}} \right)^{2}} / nx.$$
(A1)

As a side note, it is worth pointing out that for the chosen coordinates $(p = r^2, x = r^2)$, the coordinate transformation 5 term is equal to the identity, so there is no need for including the *G* factor into the computed error measures. In the general

- case, convergence will depend on the grid choice and to account for that one may used use a modified measure as given in Smolarkiewicz and Rasch (1991, eq. 24).
- ¹⁰ To explore the convergence, the error measures are computed for 7 different linearly spaced values of C between 0.05 and 0.95, and $nx \in \{2^7, 2^8, 2^9, 2^{10}, 2^{11}, 2^{12}, 2^{13}, 2^{14}\}$ resulting in 56 simulations for each presented combination of options.
- ¹⁵ As proposed in Smolarkiewicz and Grabowski (1990), visualization of the results is carried out on polar plots with radius ρ and angle ϕ coordinates defined as follows:

$$\rho = \ln_2\left(\frac{1}{nx}\right) + \text{const}, \quad \phi = C\frac{\pi}{2},$$
(A2)

where ρ was shifted by a constant so that the highest resolu- $_{\rm 20}$ tion grid corresponds to $\rho=1.$

Figures A1-A8 depict the convergence rates and are intended for comparison with analogously constructed plots in



Figure A2. Convergence plot for basic 2-pass two-pass MPDATA (cf. Fig. 3). See caption of Fig. A1 for the description of plot elements.



Figure A3. Convergence plot for the infinite gauge MPDATA (cf. Fig. 4). See caption of Fig. A1 for the description of plot elements.



Figure A4. Convergence plot for the infinite gauge non-oscillatory variant of MPDATA (cf. Fig. 5). See caption of Fig. A1 for the description of plot elements.



Figure A6. Convergence plot for the three-pass MPDATA (cf. Fig. 3). See caption of Fig. A1 for the description of plot elements.



Figure A5. Convergence plot for the DPDC variant with infinite gauge and non-oscillatory corrections (cf. Fig. 6). See caption of Fig. A1 for the description of plot elements.



Figure A7. Convergence plot for the three-pass MPDATA with third order_third-order_terms (cf. Fig. 7). See caption of Fig. A1 for the description of plot elements.



Figure A8. Convergence plot for the three-pass infinite gauge nonoscillatory MPDATA with third order third-order term corrections (cf. Fig. 8). See caption of Fig. A1 for the description of plot elements.

Figs. 2-3 Smolarkiewicz and Grabowski (1990), Figs. 8.1-8.2 ?-Margolin and Smolarkiewicz (1998) and Figs. 10-11 Jaruga et al. (2015).

The chosen <u>color colour</u> increments correspond to the er-⁵ ror reduction by a factor of 2, the warmer the <u>colorcolour</u>, the larger the error. The small <u>gray grey</u> points behind the isolines represent points for which the error value was calculated. When moving along the lines of constant Courant number, increasing the space and time ¹⁰ discretization, discretisation, the number of crossed dashed

- isolines indicate the order of convergence. For the considered problem, it can be seen that the upwind scheme (Fig. A1) has a convergence of the first order (one isoline is crossed when spatial discretization discretisation increases by one order); 15 MPDATA scheme (Fig. A2) of the second order second-order
- and MPDATA with 3 iterations (Fig. A6) is of the third order. Moreover, the shape of the dashed isolines tells the dependency of the solution accuracy on the Courant number. When these are isotropic (truncation error being independent of po-
- ²⁰ lar angle), the solution is independent of the Courant number. An interesting behavior of the schemes can be seen for Noteworthy, in Fig. A3 and Fig. A4, where the s groove of the third-order convergence rate forms is evident around $\phi = \frac{\pi}{4}$, normally characteristic for MPDATA with three or more
- ²⁵ passes. When second-order truncation error is sufficiently reduced, the third-order error, proportional to $(1 - 3C + 2C^2)$ as can be seen in (2.22), dominates, but vanishes for C = 0.5, thus resulting in the existence of the groove.

The convergence test result results for the three-pass MP-³⁰ DATA with infinite gauge, non-oscillatory and third-order third-order terms options enabled (Fig. A8) are consistend consistent with results depicted in Fig. A7, although the order of convergence is reduced due to the employment of nonoscillatory option.

Author contributions. The idea of the study originated in discussions between SA, SU and MO. MO led the work and preliminary version of a significant part of the presented material constituted his MSc thesis prepared under the mentorship of SA. PB architected the key components of the PyMPDATA package. JB contributed the DPDC variant of MPDATA to PyMPDATA. MB participated in composing the paper and devising the result analysis workflow. All authors contributed to the final form of the text.

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